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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2016

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			14.47780		14.68180			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.47780		14.68180			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.48060		14.67640			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.48340		14.67930			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.49470		14.69060			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.50040		14.69640			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.51180		14.70810			0.0000	1,346,056,520.80	92,756	443,520
\$ / R On 22/09/2016 Foreign Exchange Future			14.52040		14.71690			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.53470		14.73150			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.53760		14.73440			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.54050		14.73730			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.54330		14.74020			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.55190		14.74900			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.55480		14.60100			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.55760		14.75490			0.0000	0.00	0	32
\$ / R On 10/10/2016 Foreign Exchange Future			14.57210		14.76930			0.0000	0.00	0	2,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.57800		14.77500			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.58380		14.78070			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.59840		14.79510			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.61880		14.81510			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.62170		14.81800			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			14.65380		14.84950			0.0000	43,961.40	3	14
\$ / R	On	10/11/2016	Foreign Exchange Future			14.66200		14.85830			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.68130		14.87870			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.71170		14.91080			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.75400		14.95480			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.75690		14.95770			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.77140		14.97250			0.0000	226,430,790.60	15,329	115,261
\$ / R	On	13/01/2017	Foreign Exchange Future			14.84410		15.04650			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.87890		15.08200			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.01560		15.22130			0.0000	66,639,232.80	4,438	83,218
\$ / R	On	12/04/2017	Foreign Exchange Future			15.10330		15.31070			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.14130		15.34950			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.30300		15.51450			0.0000	0.00	0	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			15.37220		15.58480			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.58330		15.79310			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.90970		16.07290			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.23620		16.35260			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.56270		16.63240			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,639,170,505.60</b>	<b>112,526</b>	<b>808,577</b>
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			1,203.07940	999.212	33.74	0.9906	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			1.27940	1.412	33.74	0.0094	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			987.30400	786.032	30.93	0.9574	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			5.50400	8.232	30.93	0.0426	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.08000	0.004	47.65	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,058.28000	3,262.204	47.65	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.09200	0.005	48.91	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,118.29200	3,322.205	48.91	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,184.42950	981.349	32.60	0.9806	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			2.62950	3.549	32.60	0.0194	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			904.21250	714.139	25.72	0.9358	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			7.81250	13.539	25.72	0.0642	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.43630	0.065	40.53	0.0003	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,624.03630	2,819.465	40.53	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			3.03810	0.724	34.55	0.0035	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,823.73810	2,017.324	34.55	0.9965	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.36310	0.066	43.07	0.0003	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,121.06310	3,316.666	43.07	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,184.45660	991.524	28.42	0.9646	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			5.15660	8.124	28.42	0.0354	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			102.17390	46.272	25.95	0.1693	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			422.87390	562.872	25.95	0.8307	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.41870	0.125	43.72	0.0004	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,019.81870	4,215.425	43.72	0.9996	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			145.07440	79.146	23.69	0.2323	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			404.47440	534.446	23.69	0.7677	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		1,414.59820	1,223.110	27.04	0.9585	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		8.19820	12.710	27.04	0.0415	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,404.70020	1,213.298	26.93	0.9578	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		8.30020	12.898	26.93	0.0422	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,394.80370	1,203.489	26.82	0.9571	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		8.40370	13.089	26.82	0.0429	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		1,713.01650	1,519.442	26.21	0.9757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		4.91650	7.642	26.21	0.0243	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,477.39510	1,286.293	25.29	0.9562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		9.29510	14.493	25.29	0.0438	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,428.29250	1,237.774	24.92	0.9517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,994.34230	3,189.229	33.43	0.9967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		1.43810	0.663	46.18	0.0016	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,843.33810	5,038.863	46.18	0.9984	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		5.62030	2.394	28.59	0.0082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,157.52030	2,350.594	28.59	0.9918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,296.65470	2,490.215	29.37	0.9931	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		2.80180	1.174	32.14	0.0039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,794.70180	2,989.374	32.14	0.9961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		7.44350	3.202	27.37	0.0111	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,939.34350	2,131.402	27.37	0.9889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		2.44230	1.029	33.43	0.0033	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,959.14900	2,151.315	27.49	0.9892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		6.87900	2.951	27.71	0.0102	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,998.77900	2,191.150	27.71	0.9898	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		11.00430	4.815	25.82	0.0169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,662.90430	1,853.015	25.82	0.9831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		4.75470	2.015	29.37	0.0069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,692.43360	1,882.800	25.99	0.9839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		8.88280	3.849	26.65	0.0134	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,810.78280	2,002.049	26.65	0.9866	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		22.26070	10.415	24.58	0.0349	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,314.16070	1,498.615	24.58	0.9651	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		7.24900	3.115	27.49	0.0108	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,342.52990	1,527.756	24.60	0.9677	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		12.58000	5.541	25.32	0.0194	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,574.48000	1,763.741	25.32	0.9806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		57.70850	30.726	24.38	0.0889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		949.60850	1,118.926	24.38	0.9111	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		10.53360	4.599	25.99	0.0161	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,037.88160	1,211.923	24.43	0.9287	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		31.48310	15.427	24.51	0.0492	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,183.38310	1,363.627	24.51	0.9508	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		124.51990	73.233	23.44	0.1865	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		616.41990	761.433	23.44	0.8135	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		20.62990	9.556	24.60	0.0323	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			696.36930	848.321	23.79	0.8425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			71.88510	39.474	24.34	0.1097	39,473.90	1,000	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			863.78510	1,027.674	24.34	0.8903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			260.58860	169.363	21.90	0.3687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			312.48860	417.563	21.90	0.6313	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			45.98160	23.723	24.43	0.0713	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			367.22560	481.621	22.21	0.6760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			175.59390	107.990	22.74	0.2579	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			467.49390	596.189	22.74	0.7421	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			325.00200	218.428	21.46	0.4454	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			236.90200	326.628	21.46	0.5546	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			104.46930	60.121	23.79	0.1575	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			278.44110	377.050	21.69	0.5994	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			277.66660	182.150	21.76	0.3898	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			289.56660	390.350	21.76	0.6102	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			516.68820	374.586	20.55	0.6382	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			108.58820	162.786	20.55	0.3618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			225.32560	143.421	22.21	0.3240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			181.63950	257.839	21.12	0.4838	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			335.19930	226.380	21.40	0.4570	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			227.09930	314.580	21.40	0.5430	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			952.25810	771.852	20.94	0.8786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			24.15810	40.052	20.94	0.1214	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			286.54110	188.850	21.69	0.4006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			40.68560	67.209	19.69	0.1932	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			588.84670	436.568	20.26	0.6980	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			80.74670	124.768	20.26	0.3020	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,164.26020	977.975	22.73	0.9204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			16.16020	26.175	22.73	0.0796	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			389.73950	269.639	21.12	0.5162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			20.05990	32.925	21.75	0.1001	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,028.91060	846.029	21.59	0.8960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			20.81060	34.228	21.59	0.1040	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,418.46200	1,228.060	24.84	0.9509	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			10.36200	16.260	24.84	0.0491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			748.78560	579.009	19.69	0.8068	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			10.19250	15.973	24.92	0.0483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,408.63470	1,218.352	24.76	0.9500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			10.53470	16.552	24.76	0.0500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,222.64390	1,035.193	23.21	0.9289	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			14.54390	23.393	23.21	0.0711	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,048.15990	864.725	21.75	0.8999	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			612.90170	463.181	20.41	0.6883	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			96.00170	142.781	20.41	0.3117	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			353.35870	251.828	21.21	0.4350	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			311.85870	407.128	21.21	0.5650	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		3.65700	1.928	33.60	0.0048	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,679.25700	3,874.328	33.60	0.9952	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,934.72510	2,738.099	26.90	0.9984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.32510	0.499	26.90	0.0016	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,254.04270	1,068.717	20.50	0.9163	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		19.64270	31.117	20.50	0.0837	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		3.79590	1.983	32.60	0.0051	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,519.39590	3,714.383	32.60	0.9949	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		1,126.84900	946.410	20.09	0.8844	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		29.54900	45.910	20.09	0.1156	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		172.74660	116.450	23.12	0.2237	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		732.54660	873.151	23.12	0.7763	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call		432.76610	322.686	20.71	0.4857	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put		293.76610	380.786	20.71	0.5143	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call		361.55000	264.336	21.06	0.4205	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		372.55000	472.436	21.06	0.5795	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		0.00000	95.200		1.0000	1,904,000.00	20,000	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		0.00000	45.200		1.0000	904,000.00	20,000	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		1,219.81490	1,036.711	18.73	0.9013	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		24.91490	39.111	18.73	0.0987	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		475.18040	364.101	20.38	0.4974	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		315.88040	402.001	20.38	0.5026	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		488.70090	377.451	20.41	0.5005	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		323.70090	409.451	20.41	0.4995	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		160.64360	114.617	23.30	0.1879	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,069.94360	1,220.817	23.30	0.8121	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		544.19610	430.031	20.15	0.5214	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		329.09610	411.631	20.15	0.4786	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		7.81880	4.988	27.28	0.0099	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,962.71880	4,156.188	27.28	0.9901	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		7.02870	4.460	27.31	0.0090	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,041.92870	4,235.660	27.31	0.9910	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,018.05220	2,822.988	24.01	0.9910	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		2.95220	4.188	24.01	0.0090	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,359.25080	1,181.647	18.22	0.8792	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		44.15080	62.847	18.22	0.1208	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		417.18260	327.150	20.85	0.4043	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		559.18260	665.449	20.85	0.5957	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		380.78800	296.762	21.10	0.3746	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		622.78800	735.062	21.10	0.6254	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		139.34430	102.544	23.74	0.1524	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,461.34430	1,620.844	23.74	0.8476	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,592.88280	1,408.093	18.19	0.9237	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		24.88280	36.393	18.19	0.0763	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		780.46960	643.469	19.35	0.6482	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		212.46960	271.769	19.35	0.3518	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		153.86700	116.713	23.73	0.1575	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,604.36700	1,762.913	23.73	0.8425	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		146.38790	110.806	23.86	0.1504	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,656.88790	1,817.006	23.86	0.8496	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		475.87690	382.573	20.61	0.4268	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		576.37690	678.773	20.61	0.5732	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		1,338.42870	1,168.842	18.49	0.8353	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		80.12870	106.842	18.49	0.1647	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		853.81670	717.744	19.31	0.6485	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		245.51670	305.744	19.31	0.3515	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		322.16460	256.585	22.11	0.2907	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,043.46460	1,175.285	22.11	0.7093	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		102.91030	78.226	25.12	0.1024	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,314.21030	2,486.926	25.12	0.8976	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,669.19680	1,489.243	18.72	0.8915	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		50.49680	67.943	18.72	0.1085	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,500.07600	1,327.672	18.49	0.8407	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		89.27600	115.972	18.49	0.1593	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		38.24750	29.208	30.20	0.0357	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,527.44750	4,717.508	30.20	0.9643	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,117.76220	2,921.165	21.69	0.9836	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		6.96220	9.465	21.69	0.0164	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		357.08430	425.548	19.48	0.3792	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		941.88430	809.548	19.48	0.6208	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,348.90400	2,157.995	19.41	0.9398	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		31.20400	41.095	19.41	0.0602	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,339.39700	2,148.628	19.40	0.9390	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		31.69700	41.728	19.40	0.0610	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,329.89680	2,139.269	19.39	0.9382	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		32.19680	42.369	19.39	0.0618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		2,026.43370	1,841.364	18.67	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		53.93370	69.964	18.67	0.0953	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,824.27110	1,643.899	18.29	0.8780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		71.77110	92.499	18.29	0.1220	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,762.51820	1,584.086	18.28	0.8671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		80.01820	102.686	18.28	0.1329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,753.92680	1,575.806	18.28	0.8654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		81.42680	104.406	18.28	0.1346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,745.35380	1,567.548	18.29	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		82.85380	106.148	18.29	0.1364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,719.74800	1,542.899	18.32	0.8583	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		87.24800	111.499	18.32	0.1417	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,711.25000	1,534.725	18.33	0.8565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		88.75000	113.325	18.33	0.1435	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			1,586.13970	1,414.769	18.47	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			113.63970	143.369	18.47	0.1720	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,426.69480	1,263.003	18.65	0.7861	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			154.19480	191.603	18.65	0.2139	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,388.24100	1,226.602	18.69	0.7751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			165.74100	205.202	18.69	0.2249	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,373.02230	1,212.218	18.71	0.7706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			170.52230	210.818	18.71	0.2294	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,205.80760	1,055.173	18.95	0.7163	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			233.30760	283.773	18.95	0.2837	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			1,151.86480	1,005.016	19.07	0.6964	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			259.36480	313.616	19.07	0.3036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			1,145.24460	998.873	19.09	0.6938	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			262.74460	317.473	19.09	0.3062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			1,138.64890	992.757	19.10	0.6913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			266.14890	321.357	19.10	0.3087	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			1,125.54490	980.613	19.13	0.6863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			273.04490	329.213	19.13	0.3137	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			1,086.88630	944.858	19.23	0.6711	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			294.38630	353.458	19.23	0.3289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,074.22030	933.166	19.26	0.6660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			301.72030	361.766	19.26	0.3340	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,055.42400	915.835	19.30	0.6584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			312.92400	374.435	19.30	0.3416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			1,043.03220	904.423	19.34	0.6533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			320.53220	383.023	19.34	0.3467	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			1,012.53000	876.381	19.41	0.6406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			340.03000	404.981	19.41	0.3594	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			988.62090	854.447	19.47	0.6303	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			356.12090	423.047	19.47	0.3697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			925.12640	796.407	19.65	0.6023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			402.62640	475.007	19.65	0.3977	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			897.35150	771.115	19.72	0.5896	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			424.85150	499.715	19.72	0.4104	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			828.27580	708.483	19.92	0.5568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			485.77580	567.083	19.92	0.4432	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			812.97440	694.662	19.97	0.5493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			500.47440	583.262	19.97	0.4507	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			792.93650	676.593	20.03	0.5394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			520.43650	605.193	20.03	0.4606	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			744.65610	633.193	20.19	0.5149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			572.15610	661.793	20.19	0.4851	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			716.91180	608.344	20.28	0.5004	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			604.41180	696.944	20.28	0.4996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			694.47880	588.302	20.36	0.4884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			631.97880	726.902	20.36	0.5116	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		664.42380	561.553	20.48	0.4720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		671.92380	770.154	20.48	0.5280	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		656.17610	554.239	20.51	0.4674	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		683.67610	782.839	20.51	0.5326	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		578.85330	485.992	20.89	0.4227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		806.35330	914.592	20.89	0.5773	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		575.22320	482.802	20.91	0.4206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		812.72320	921.402	20.91	0.5794	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		510.35430	426.032	21.26	0.3811	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		937.85430	1,054.632	21.26	0.6189	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		485.39440	404.318	21.42	0.3654	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		992.89440	1,112.919	21.42	0.6346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		479.40460	399.122	21.46	0.3616	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,006.90460	1,127.722	21.46	0.6384	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		459.03340	381.480	21.60	0.3485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,056.53340	1,180.080	21.60	0.6515	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		428.82240	355.403	21.82	0.3287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,136.32240	1,264.003	21.82	0.6713	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		398.23430	329.108	22.06	0.3082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,225.73430	1,357.709	22.06	0.6918	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		395.79170	327.013	22.08	0.3066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,233.29170	1,365.614	22.08	0.6934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		386.17960	318.777	22.17	0.3001	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,263.67960	1,397.377	22.17	0.6999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		383.81570	316.753	22.19	0.2984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,271.31570	1,405.353	22.19	0.7016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		352.30970	289.845	22.47	0.2767	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,379.80970	1,518.445	22.47	0.7233	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		311.69650	255.321	22.86	0.2482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,539.19650	1,683.921	22.86	0.7518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		290.92870	237.712	23.05	0.2334	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,628.42870	1,776.312	23.05	0.7666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		275.03210	224.276	23.21	0.2220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,702.53210	1,852.876	23.21	0.7780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		263.30860	214.392	23.33	0.2135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,760.80860	1,912.992	23.33	0.7865	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		253.68690	206.295	23.43	0.2065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,811.18690	1,964.895	23.43	0.7935	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		250.56460	203.671	23.47	0.2042	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,828.06460	1,982.271	23.47	0.7958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		229.84360	186.295	23.71	0.1888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,947.34360	2,104.895	23.71	0.8112	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		220.18940	178.224	23.83	0.1816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,007.68940	2,166.824	23.83	0.8184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		218.84690	177.103	23.85	0.1806	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,016.34690	2,175.703	23.85	0.8194	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		210.98090	170.540	23.96	0.1746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,068.48090	2,229.140	23.96	0.8254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		200.97140	162.205	24.09	0.1670	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,138.47140	2,300.805	24.09	0.8330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		196.16500	158.209	24.16	0.1633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,173.66500	2,336.809	24.16	0.8367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		194.98340	157.227	24.18	0.1624	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,182.48340	2,345.827	24.18	0.8376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		190.33810	153.370	24.25	0.1588	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,217.83810	2,381.970	24.25	0.8412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		151.00690	120.880	24.93	0.1280	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		2,568.50690	2,739.480	24.93	0.8720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		141.64960	113.197	25.12	0.1206	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,669.14960	2,841.797	25.12	0.8794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		140.83230	112.527	25.14	0.1199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,678.33230	2,851.127	25.14	0.8801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		129.40130	103.180	25.41	0.1107	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,816.90130	2,991.780	25.41	0.8893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		127.78800	101.892	25.50	0.1092	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,845.28800	3,020.492	25.50	0.8908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		126.20820	100.631	25.58	0.1078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		2,873.70820	3,049.232	25.58	0.8922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		112.86100	89.999	26.38	0.0958	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,140.36100	3,318.599	26.38	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		111.56840	88.971	26.47	0.0947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,169.06840	3,347.571	26.47	0.9053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		110.30040	87.964	26.55	0.0935	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,197.80040	3,376.563	26.55	0.9065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		108.64910	86.651	26.67	0.0920	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,236.14910	3,415.251	26.67	0.9080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		107.83750	86.007	26.73	0.0913	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,255.33750	3,434.607	26.73	0.9087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		97.15860	77.537	27.55	0.0816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,534.65860	3,716.137	27.55	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		95.83010	76.485	27.67	0.0804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,573.33010	3,755.085	27.67	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		83.15520	66.469	28.93	0.0689	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,000.65520	4,185.069	28.93	0.9311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		80.94600	64.727	29.18	0.0668	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,088.44600	4,273.327	29.18	0.9332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		80.46960	64.352	29.24	0.0664	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,107.96960	4,292.952	29.24	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		75.42390	60.263	29.53	0.0623	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,252.92390	4,438.863	29.53	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		70.18230	55.926	29.53	0.0584	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,347.68230	4,534.526	29.53	0.9416	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			50.48430	39.748	29.53	0.0434	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,777.98430	4,968.348	29.53	0.9566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			48.64430	38.248	29.53	0.0420	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,826.14430	5,016.848	29.53	0.9580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			46.51840	36.517	29.53	0.0403	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,884.01840	5,075.117	29.53	0.9597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			41.88860	32.760	29.53	0.0367	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,019.38860	5,211.360	29.53	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			37.97660	29.597	29.53	0.0335	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,145.47660	5,338.197	29.53	0.9665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			35.74120	27.795	29.53	0.0317	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,223.24120	5,416.395	29.53	0.9683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			32.12220	24.887	29.53	0.0288	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,359.62220	5,553.487	29.53	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			30.67860	23.730	29.53	0.0276	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,418.17860	5,612.330	29.53	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			21.80850	16.670	29.53	0.0202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,849.30850	6,045.270	29.53	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			20.16130	15.370	29.53	0.0187	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,947.66130	6,143.970	29.53	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			18.63200	14.166	29.53	0.0174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,046.13200	6,242.766	29.53	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			15.39690	11.631	29.53	0.0146	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,282.89690	6,480.231	29.53	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			14.67560	11.068	29.53	0.0140	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,342.17560	6,539.668	29.53	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.56940	2.571	29.53	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,041.06940	8,241.171	29.53	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,499.74340	2,307.208	19.53	0.9479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			27.24340	35.808	19.53	0.0521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,413.41290	2,221.942	19.37	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			30.91290	40.542	19.37	0.0583	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.10700	0.070	29.53	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,967.60700	12,168.669	29.53	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,182.17670	2,984.309	20.73	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.67670	12.909	20.73	0.0203	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,346.89220	1,193.842	18.81	0.7271	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			250.39220	299.742	18.81	0.2729	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			398.18900	334.081	22.39	0.2858	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,521.68900	1,659.980	22.39	0.7142	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			503.43560	427.938	21.69	0.3400	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,311.43560	1,439.039	21.69	0.6600	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,293.28700	1,146.047	18.89	0.6954	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			311.28700	367.147	18.89	0.3046	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			890.33200	783.237	20.27	0.4909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			899.03200	997.637	20.27	0.5091	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		839.55210	737.026	20.47	0.4687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		978.25210	1,081.426	20.47	0.5313	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,481.25930	1,331.627	18.80	0.7018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		359.95930	416.027	18.80	0.2982	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		0.00000	1,026.493	19.38	0.5970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		0.00000	660.893	19.38	0.4030	66,089.30	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		456.74190	393.956	22.65	0.2799	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,985.44190	2,128.356	22.65	0.7201	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		847.16820	743.948	20.44	0.4721	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		965.86820	1,068.348	20.44	0.5279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		843.35150	740.479	20.46	0.4704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		972.05150	1,074.879	20.46	0.5296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		231.86850	197.234	25.11	0.1506	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,440.56850	3,611.634	25.11	0.8494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		720.27540	629.076	20.99	0.4142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,198.97540	1,313.476	20.99	0.5858	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		707.45470	617.523	21.05	0.4081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,226.15470	1,341.924	21.05	0.5919	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		181.25620	154.346	27.18	0.1159	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,339.95620	4,518.746	27.18	0.8841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		409.69880	352.398	23.00	0.2544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,188.39880	2,336.798	23.00	0.7456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		358.83890	307.672	23.42	0.2260	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,447.53890	2,602.072	23.42	0.7740	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		70.40270	58.553	27.98	0.0496	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,269.10270	6,462.953	27.98	0.9504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		231.20300	196.668	25.13	0.1501	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,449.90300	3,621.068	25.13	0.8499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		198.78090	169.163	26.35	0.1280	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,977.48090	4,153.563	26.35	0.8720	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		3,039.10320	2,839.057	16.06	0.9672	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		17.80320	23.457	16.06	0.0328	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		2,310.97760	2,125.737	17.35	0.8865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		89.67760	110.137	17.35	0.1135	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,724.61930	1,562.621	18.53	0.7650	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		253.31930	297.021	18.53	0.2350	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,698.54570	1,542.076	18.68	0.7318	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		337.84570	388.776	18.68	0.2682	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		488.64960	425.739	22.79	0.2798	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,197.94960	2,342.439	22.79	0.7202	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,646.34220	1,494.071	18.76	0.7084	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		396.84220	452.771	18.76	0.2916	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		596.75460	523.834	22.18	0.3259	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		1,917.25460	2,052.534	22.18	0.6741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,390.68090	1,259.505	19.40	0.5966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		766.18090	846.505	19.40	0.4034	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		1,126.31290	1,013.777	20.29	0.5078	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,111.81290	1,210.777	20.29	0.4922	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,122.38120	1,010.137	20.30	0.5065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,117.88120	1,217.137	20.30	0.4935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,118.45860	1,006.505	20.31	0.5051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,123.95860	1,223.505	20.31	0.4949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,114.55600	1,002.893	20.33	0.5037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,130.05600	1,229.893	20.33	0.4963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,021.54070	916.975	20.65	0.4702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,287.04070	1,393.975	20.65	0.5298	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		866.01430	774.093	21.28	0.4110	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,611.51430	1,731.093	21.28	0.5890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		741.35770	660.408	21.93	0.3600	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		1,956.85770	2,087.408	21.93	0.6400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		473.68220	418.478	23.75	0.2420	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,109.18220	3,265.478	23.75	0.7580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,765.12750	1,613.084	18.79	0.6977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		480.62750	540.084	18.79	0.3023	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		410.37510	361.840	24.41	0.2118	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,545.87510	3,708.840	24.41	0.7882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		330.61680	291.689	26.36	0.1686	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,526.11680	4,698.689	26.36	0.8314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,647.31130	2,459.818	17.12	0.8739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		132.81130	156.818	17.12	0.1261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,842.06080	1,686.322	18.70	0.7158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		437.56080	493.322	18.70	0.2842	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		2,028.13060	1,866.114	18.46	0.7432	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		393.33060	443.914	18.46	0.2568	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		555.50940	494.091	23.42	0.2696	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		2,950.70940	3,101.891	23.42	0.7304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		850.02120	770.652	22.42	0.3587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,436.92120	2,567.352	22.42	0.6413	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		847.82160	768.627	22.43	0.3579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,444.72160	2,575.327	22.43	0.6421	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		3,163.74150	2,973.575	16.66	0.8969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		120.64150	140.275	16.66	0.1031	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,399.29020	2,232.454	18.06	0.7796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		356.19020	399.154	18.06	0.2204	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		852.22840	772.685	22.40	0.3595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,429.12840	2,559.385	22.40	0.6405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,148.05380	1,076.429	22.34	0.4206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,365.15380	2,456.729	22.34	0.5794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,145.45670	1,073.964	22.35	0.4198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,372.55670	2,464.264	22.35	0.5802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,142.86740	1,071.506	22.36	0.4190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,379.96740	2,471.806	22.36	0.5810	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			1,558.72750	1,467.939	20.95	0.5380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,485.82750	1,558.239	20.95	0.4620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,369.89390	1,315.320	22.54	0.4499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,507.29390	2,569.120	22.54	0.5501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,367.19320	1,312.705	22.55	0.4492	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,514.59320	2,576.505	22.55	0.5508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,364.49160	1,310.089	22.56	0.4485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,521.89160	2,583.889	22.56	0.5515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,579.91130	1,545.235	22.70	0.4727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,657.51130	2,692.535	22.70	0.5273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,430.23340	3,372.156	18.35	0.8194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			437.83340	449.456	18.35	0.1806	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,585.46500	1,550.694	22.68	0.4740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,643.06500	2,677.994	22.68	0.5260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,582.68920	1,547.965	22.69	0.4734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,650.28920	2,685.265	22.69	0.5266	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,913,563.20</b>	<b>41,100</b>	<b>2,086,292</b>
<b>Total \$ / R</b>												<b>1,642,084,068.80</b>	<b>153,626</b>	<b>2,894,869</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.51180		14.70810			0.0000	1,088,385.00	75	611
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.77140		14.97250			0.0000	73,857.00	5	176
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.01560		15.22130			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.30300		15.51450			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>1,162,242.00</b>	<b>80</b>	<b>843</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			17,858.19510	11,007.697	22.70	0.2620	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			46,048.19510	58,827.697	22.70	0.7380	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			17,559.39030	10,798.953	22.74	0.2579	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			46,749.39030	59,618.953	22.74	0.7421	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			17,265.01870	10,593.853	22.77	0.2539	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			47,455.01870	60,413.853	22.77	0.7461	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			66,033.19460	55,792.811	20.50	0.4697	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			67,783.19460	77,652.811	20.50	0.5303	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			65,623.15200	55,429.369	20.51	0.4674	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			68,373.15200	78,289.369	20.51	0.5326	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			65,215.50200	55,068.209	20.53	0.4651	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			68,965.50200	78,928.209	20.53	0.5349	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			218,839.87910	233,679.758	23.00	0.7456	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			40,793.59920	35,084.385	23.01	0.2534	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			219,663.59920	234,524.385	23.01	0.7466	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			41,147.40090	35,396.272	22.98	0.2554	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			218,017.40090	232,836.272	22.98	0.7446	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			40,969.87910	35,239.758	23.00	0.2544	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			83,475.17920	74,551.962	21.43	0.3985	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			169,025.17920	181,251.961	21.43	0.6015	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			83,197.85950	74,298.712	21.44	0.3973		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			169,747.85950	181,998.712	21.44	0.6027		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			82,921.09400	74,045.972	21.46	0.3962		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			170,471.09400	182,745.972	21.46	0.6038		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,162,242.00</b>	<b>80</b>	<b>843</b>
£ / R	On 08/09/2016	Foreign Exchange Future			19.27940		19.51680			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			19.32330		19.56150			0.0000		34,028,331.30	1,761	47,511
£ / R	On 05/10/2016	Foreign Exchange Future			19.39040		19.63250			0.0000		0.00	0	112
£ / R	On 27/10/2016	Foreign Exchange Future			19.48810		19.72630			0.0000		0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future			19.70810		19.95400			0.0000		0.00	0	21,201
£ / R	On 13/03/2017	Foreign Exchange Future			20.07210		20.32350			0.0000		49,578,087.00	2,470	3,559
£ / R	On 25/04/2017	Foreign Exchange Future			20.26220		20.51610			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			20.50420		20.76320			0.0000		61,512,600.00	3,000	12,525
£ / R	On 18/12/2017	Foreign Exchange Future			21.41610		21.60940			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>145,119,018.30</b>	<b>7,231</b>	<b>85,022</b>
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call			0.30430	0.035	31.29	0.0002		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put			2,743.50430	2,980.635	31.29	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			0.29680	0.034	31.32	0.0002		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			2,753.49680	2,990.634	31.32	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			0.19070	0.031	60.42	0.0001		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			6,333.39070	6,570.631	60.42	0.9999		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			3.84820	0.709	27.26	0.0035		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			1,687.04820	1,921.309	27.26	0.9965		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			0.31190	0.036	31.26	0.0002		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put			2,733.51190	2,970.636	31.26	0.9998		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call			769.38960	583.757	20.04	0.7032		0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put			107.88960	160.457	20.04	0.2968		0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call			241.68450	151.633	20.64	0.2881		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put			510.18450	658.333	20.64	0.7119		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call			78.98830	42.112	21.32	0.1016		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put			1,027.48830	1,228.812	21.32	0.8984		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Call			2.30190	0.913	28.52	0.0026		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Put			3,430.80190	3,667.613	28.52	0.9974		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call			1.28980	0.501	30.67	0.0014		0.00	0	700
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put			4,039.78980	4,277.201	30.67	0.9986		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call			6.98580	2.860	24.11	0.0087		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put			2,345.48580	2,579.560	24.11	0.9913		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call			3.62510	1.452	26.54	0.0043		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put			2,942.12510	3,178.152	26.54	0.9957		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call			0.13710	0.045	33.93	0.0001		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put			5,738.63710	5,976.745	33.93	0.9999		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call			2.28220	0.905	28.56	0.0026		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		3,440.78220	3,677.605	28.56	0.9974	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		2.26280	0.898	28.60	0.0026	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,450.76280	3,687.598	28.60	0.9974	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		1,745.59580	1,519.165	19.89	0.9113	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		33.09580	48.766	19.89	0.0887	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		887.64490	735.544	19.75	0.5867	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		381.34490	467.444	19.75	0.4133	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		187.95360	149.643	21.86	0.1334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		2,883.95360	3,091.543	21.86	0.8666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		21.07860	15.880	26.10	0.0166	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,007.07860	7,247.780	26.10	0.9834	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		190.27800	151.569	21.85	0.1348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		251.09900	302.744	19.05	0.2391	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,206.44150	3,420.626	22.07	0.8907	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		68.31190	52.689	23.51	0.0521	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		4,574.31190	4,804.589	23.51	0.9479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,901.70060	2,674.722	20.20	0.9084	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		77.70060	96.622	20.20	0.0916	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,795.09900	1,600.844	19.05	0.7609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		2,866.27800	3,073.469	21.85	0.8652	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		189.11110	150.602	21.85	0.1341	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		2,875.11110	3,082.502	21.85	0.8659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		389.52780	319.690	20.96	0.2516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		1,845.52780	2,021.590	20.96	0.7484	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		150.44150	118.726	22.07	0.1093	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		305.59410	259.571	22.00	0.1642	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		3,742.09410	3,947.471	22.00	0.8358	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		307.92310	261.598	21.99	0.1653	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		3,724.42310	3,929.498	21.99	0.8347	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		306.75430	260.580	21.99	0.1648	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		3,733.25430	3,938.480	21.99	0.8352	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		397.97870	344.774	21.83	0.1910	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		3,861.87870	4,062.574	21.83	0.8090	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		3,276.80000	3,535.800		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		3,256.80000	3,515.800		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		3,266.80000	3,525.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		916.21660	856.116	21.39	0.2944	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		4,466.81660	4,600.016	21.39	0.7056	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		918.87520	858.607	21.37	0.2952	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,449.47520	4,582.507	21.37	0.7048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		917.54410	857.360	21.38	0.2948	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,458.14410	4,591.260	21.38	0.7052	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>145,119,018.30</b>	<b>7,231</b>	<b>128,305</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13936		0.14255			0.0000	0.00	0	18,270
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14247		0.14577			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14544		0.14880			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14898		0.15243			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15242		0.15588			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,230</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,255.50140	2,935.705	27.21	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00140	0.005	27.21	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,255.54440	1,935.872	22.41	0.9991	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.04440	0.172	22.41	0.0009	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,257.76720	944.216	18.35	0.9620	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			2.26720	8.516	18.35	0.0380	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,423.40000	26,752.800	28.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,423.40000	27,752.800	28.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,423.40000	28,752.800	28.82	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,265.33680	1,037.512	17.78	0.6407	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			385.23680	493.312	17.78	0.3593	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			781.62570	620.528	19.40	0.4408	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			901.52570	1,076.328	19.40	0.5592	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			489.61050	380.216	21.15	0.2928	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,609.51050	1,836.016	21.15	0.7072	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,590.33820	1,791.901	21.12	0.6122	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			599.53120	490.715	22.56	0.2892	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,356.13120	2,593.115	22.56	0.7108	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,189.64670	999.169	19.77	0.5196	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			946.24670	1,101.569	19.77	0.4804	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			833.73820	689.501	21.12	0.3878	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,572.83120	1,366.337	20.18	0.5718	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			984.93120	1,123.937	20.18	0.4282	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,184.06600	1,017.834	21.46	0.4556	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,596.16600	1,775.434	21.46	0.5444	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			901.57560	768.616	22.67	0.3612	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,313.67560	2,526.216	22.67	0.6388	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,230</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.20960		16.46560			0.0000	15,480,168.00	955	37,824



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			16.24930		16.50600			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.48480		16.74510			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.56850		16.83260			0.0000	0.00	0	23,479
€ / R	On	13/03/2017	Foreign Exchange Future			16.91010		17.17990			0.0000	0.00	0	4,905
€ / R	On	19/06/2017	Foreign Exchange Future			17.31560		17.59290			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.70810		17.98350			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.13270		18.35650			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>15,480,168.00</b>	<b>955</b>	<b>144,033</b>
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			663.78960	858.031	22.27	0.8332	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,516.42880	1,269.049	23.58	0.9454	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			10.82880	19.449	23.58	0.0546	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			719.49140	512.632	19.34	0.7320	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			63.89140	113.032	19.34	0.2680	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			10.46780	18.763	23.71	0.0527	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,526.24660	1,278.703	23.64	0.9464	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			10.64660	19.103	23.64	0.0536	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			217.03980	122.841	21.29	0.2744	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			431.43980	593.241	21.29	0.7256	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			129.38960	67.631	22.27	0.1668	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,604.90590	1,356.163	24.17	0.9535	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			9.30590	16.563	24.17	0.0465	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,536.06780	1,288.363	23.71	0.9473	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			214.40760	135.013	21.70	0.2414	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			688.40760	865.713	21.70	0.7586	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			886.23190	722.512	18.59	0.5833	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			381.13190	477.712	18.59	0.4167	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			36.16940	26.234	26.28	0.0300	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			529.27330	640.527	18.80	0.4635	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			811.46950	952.839	19.51	0.5772	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			677.32900	548.370	19.33	0.4460	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			744.72900	879.870	19.33	0.5540	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			66.18570	48.760	24.95	0.0539	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,033.58570	4,280.260	24.95	0.9461	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			805.29120	946.102	19.49	0.5751	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			634.06950	511.339	19.51	0.4228	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,103.56940	5,357.734	26.28	0.9700	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			914.18350	755.182	18.67	0.5602	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			481.58350	586.682	18.67	0.4398	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			861.87330	709.027	18.80	0.5365	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			641.73800	517.889	19.48	0.4269	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			799.13800	939.389	19.48	0.5731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			637.89120	514.602	19.49	0.4249	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			503.39020	420.040	21.12	0.2820	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,013.49020	2,199.940	21.12	0.7180	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			501.35610	418.293	21.13	0.2810	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	18.70	Put			2,021.45610	2,208.193	21.13	0.7190	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			499.32710	416.551	21.15	0.2800	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,029.42710	2,216.451	21.15	0.7200	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			721.59640	624.998	20.98	0.3252	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,308.69640	2,489.398	20.98	0.6748	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			719.37270	623.025	21.00	0.3243	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,316.47270	2,497.425	21.00	0.6757	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			717.16300	621.065	21.01	0.3235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,324.26300	2,505.465	21.01	0.6765	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			958.49060	851.477	20.89	0.3678	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,444.99060	2,613.377	20.89	0.6322	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			956.04880	849.261	20.90	0.3670	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,452.54880	2,621.161	20.90	0.6330	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			960.94010	853.700	20.88	0.3686	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,437.44010	2,605.600	20.88	0.6314	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,492.53980	1,588.931	19.77	0.4491	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,787.10550	1,659.271	19.75	0.5528	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,480.60550	1,576.571	19.75	0.4472	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,783.07140	1,655.450	19.76	0.5518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,486.57140	1,582.750	19.76	0.4482	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,779.03980	1,651.631	19.77	0.5509	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>15,480,168.00</b>	<b>955</b>	<b>190,405</b>
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			10.95630		11.09450			0.0000	4,262,000.70	389	10,549
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.12830		11.26900			0.0000	0.00	0	1,725
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.29160		11.43570			0.0000	2,540,610.00	225	3,582
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			11.48520		11.63330			0.0000	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			11.67660		11.82190			0.0000	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			11.90340		12.01060			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>6,802,610.70</b>	<b>614</b>	<b>15,856</b>
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			909.82980	775.508	20.20	0.9540	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			5.32980	9.208	20.20	0.0460	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			899.95480	765.749	20.08	0.9527	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			5.45480	9.449	20.08	0.0473	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			890.08360	755.999	19.97	0.9514	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			5.58360	9.699	19.97	0.0486	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			131.30790	166.984	14.62	0.2889	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			735.17640	629.108	14.63	0.7191	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			126.17640	160.808	14.63	0.2809	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			727.72340	622.176	14.63	0.7151	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			128.72340	163.875	14.63	0.2849	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			720.30790	615.284	14.62	0.7111	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			842.25790	934.601	15.93	0.6701	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			323.54770	271.066	15.89	0.3348	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			827.84770	919.466	15.89	0.6652	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			320.74240	268.624	15.91	0.3324	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			835.04240	927.024	15.91	0.6676	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			317.95790	266.201	15.93	0.3299	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			489.33730	426.969	16.07	0.3961	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			906.03730	991.769	16.07	0.6039	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			486.13430	424.082	16.09	0.3940	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			912.83430	998.882	16.09	0.6060	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			482.95210	421.215	16.10	0.3919	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			919.65210	1,006.015	16.10	0.6081	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			982.69740	1,061.733	16.29	0.5657	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			631.17030	565.178	16.30	0.4324	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			989.27030	1,068.578	16.30	0.5676	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			627.76650	562.044	16.31	0.4306	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			995.86650	1,075.444	16.31	0.5694	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			634.59740	568.333	16.29	0.4343	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			955.74550	895.756	16.41	0.5414	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			825.14550	872.356	16.41	0.4586	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			964.50160	904.134	16.39	0.5449	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			813.90160	860.734	16.39	0.4551	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			960.11420	899.935	16.40	0.5431	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			819.51420	866.535	16.40	0.4569	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>6,802,610.70</b>	<b>614</b>	<b>15,856</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.14450		11.23880			0.0000	47,029,790.00	4,220	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.34890		11.44620			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.54250		11.64180			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.77070		11.87370			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>47,029,790.00</b>	<b>4,220</b>	<b>4,340</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			7.49000	4.032	23.40	0.0199	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,148.69000	1,239.532	23.40	0.9801	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			7.31630	3.933	23.46	0.0194	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,158.51630	1,249.433	23.46	0.9806	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			7.14740	3.837	23.53	0.0189	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,168.34740	1,259.337	23.53	0.9811	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			121.80230	102.245	18.45	0.1746	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,205.60230	1,283.345	18.45	0.8254	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			124.45170	104.529	18.40	0.1780	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,188.25170	1,265.629	18.40	0.8220	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			123.12030	103.381	18.43	0.1763	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,196.92030	1,274.481	18.43	0.8237	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			230.30080	203.660	17.86	0.2448	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			1,318.50080	1,391.160	17.86	0.7552	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			228.60380	202.130	17.88	0.2431	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,326.80380	1,399.630	17.88	0.7569	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			226.92110	200.614	17.90	0.2415	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,335.12110	1,408.114	17.90	0.7585	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			749.55840	691.731	16.08	0.5382	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			605.85840	651.031	16.08	0.4618	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			745.01190	687.424	16.09	0.5358	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			611.31190	656.724	16.09	0.4642	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			740.48570	683.138	16.10	0.5335	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			616.78570	662.438	16.10	0.4665	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>47,029,790.00</b>	<b>4,220</b>	<b>4,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.80990		15.01470			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.15620		15.36990			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.48770		15.70610			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.88020		16.10590			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			9.73220	3.944	24.01	0.0148	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,595.03220	1,794.044	24.01	0.9852	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			9.57800	3.879	24.06	0.0145	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,604.87800	1,803.979	24.06	0.9855	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			9.42680	3.814	24.11	0.0143	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,614.72680	1,813.914	24.11	0.9857	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			281.97960	226.441	21.93	0.2286	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,592.07960	1,750.241	21.93	0.7714	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			280.19930	224.959	21.95	0.2273	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,600.29930	1,758.759	21.95	0.7727	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			278.43120	223.488	21.96	0.2260	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,608.53120	1,767.288	21.96	0.7740	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			481.36150	411.673	21.53	0.2929	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,845.26150	1,993.973	21.53	0.7071	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			485.56210	415.361	21.50	0.2951	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,829.46210	1,977.661	21.50	0.7049	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			483.45450	413.510	21.51	0.2940	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,837.35450	1,985.810	21.51	0.7060	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,239.46240	1,112.890	19.65	0.5363	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,003.56240	1,102.690	19.65	0.4637	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,235.16300	1,108.907	19.66	0.5349	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,009.26300	1,108.707	19.66	0.4651	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,230.88430	1,104.943	19.67	0.5335	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,014.98430	1,114.743	19.67	0.4665	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>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16630		2.19820			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19510		2.22830			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.22210		2.25570			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.25330		2.28760			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			9.88380	3.713	24.88	0.0096	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,627.88380	2,940.713	24.88	0.9904	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			8.93000	3.341	25.24	0.0086	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,726.93000	3,040.341	25.24	0.9914	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			10.96630	4.137	24.52	0.0107	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,528.96630	2,841.137	24.52	0.9893	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			262.95370	198.554	19.75	0.1663	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,479.95370	2,747.554	19.75	0.8337	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			249.37730	187.875	19.85	0.1584	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,566.37730	2,836.875	19.85	0.8416	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			236.53240	177.802	19.96	0.1509	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,653.53240	2,926.802	19.96	0.8491	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			481.38510	394.204	19.08	0.2344	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,724.38510	2,973.204	19.08	0.7656	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			463.81530	379.354	19.16	0.2267	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,806.81530	3,058.354	19.16	0.7733	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			446.93060	365.108	19.25	0.2194	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,889.93060	3,144.108	19.25	0.7806	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,247.76060	1,394.387	18.29	0.4531	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,676.37960	1,483.670	18.34	0.5361	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,300.37960	1,450.670	18.34	0.4639	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,630.12110	1,441.053	18.39	0.5255	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,354.12110	1,508.053	18.39	0.4745	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,723.76060	1,527.387	18.29	0.5469	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			2.18860		2.22130			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			1,338.42470	1,107.132	16.98	0.6648	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			325.42470	421.132	16.98	0.3352	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			1,271.69240	1,046.980	17.03	0.6435	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			358.69240	460.980	17.03	0.3565	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			1,407.27070	1,169.531	16.92	0.6858	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			294.27070	383.531	16.92	0.3142	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			2.17840		2.21420			0.0000	0.00	0	100
DKK / R	On	19/12/2016	Foreign Exchange Future			2.22770		2.26450			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.27330		2.31120			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			33.10610	12.766	22.75	0.0312	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,791.10610	2,128.766	22.75	0.9688	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			29.13190	11.101	23.05	0.0273	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,887.13190	2,227.101	23.05	0.9727	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			26.04880	9.858	23.42	0.0242	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,984.04880	2,325.858	23.42	0.9758	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,425.72220	2,721.594	19.35	0.8331	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			256.83770	187.953	19.46	0.1590	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,511.83770	2,810.953	19.46	0.8410	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			285.39490	209.878	19.25	0.1752	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,340.39490	2,632.878	19.25	0.8248	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			270.72220	198.594	19.35	0.1669	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,402.45310	1,183.568	17.02	0.5435	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			890.45310	1,050.568	17.02	0.4565	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,351.81490	1,138.242	17.08	0.5294	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			939.81490	1,105.242	17.08	0.4706	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,302.63780	1,094.348	17.13	0.5153	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			990.63780	1,161.348	17.13	0.4847	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			1.87120		1.89620			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90640		1.93210			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.93920		1.96550			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.97730		2.00440			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			11.72700	5.069	25.99	0.0140	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,249.72700	2,493.069	25.99	0.9860	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			10.44000	4.486	26.39	0.0124	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,348.44000	2,592.486	26.39	0.9876	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			9.32050	3.983	26.80	0.0110	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,447.32050	2,691.983	26.80	0.9890	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			338.79920	275.750	22.96	0.2154	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,217.79920	2,411.750	22.96	0.7846	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			323.22070	262.682	23.12	0.2064	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,302.22070	2,498.682	23.12	0.7936	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			308.44740	250.318	23.27	0.1977	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,387.44740	2,586.318	23.27	0.8023	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			617.28890	532.718	22.02	0.2956	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,362.28890	2,540.718	22.02	0.7044	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			597.33020	515.099	22.15	0.2870	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,442.33020	2,623.099	22.15	0.7130	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			577.32190	497.412	22.26	0.2785	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,522.32190	2,705.412	22.26	0.7215	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,603.08570	1,446.257	19.42	0.5546	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,159.08570	1,273.257	19.42	0.4454	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,559.93640	1,406.199	19.54	0.5431	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,215.93640	1,333.199	19.54	0.4569	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,518.03500	1,367.350	19.65	0.5318	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,274.03500	1,394.350	19.65	0.4682	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			0.14310		0.14480			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14280		0.14480			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14230		0.14420			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13930		0.14370			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		0.04190			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04050		0.04080			0.0000	0.00	0	0
NGN / R	On	19/06/2017	Foreign Exchange Future			0.03930		0.03970			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			10.55930		10.71430			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.70910		10.86650			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.85630		11.01630			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			11.03070		11.19490			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			1,256.44100	1,103.021	24.60	0.9820	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			2.14100	3.721	24.60	0.0180	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			1,246.53030	1,093.177	24.55	0.9813	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			2.23030	3.877	24.55	0.0187	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,236.62300	1,083.339	24.50	0.9806	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			2.32300	4.039	24.50	0.0194	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			401.19950	321.859	16.60	0.4603	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			384.69950	462.759	16.60	0.5397	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			396.81420	318.101	16.62	0.4564	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			390.31420	469.001	16.62	0.5436	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			392.46980	314.382	16.64	0.4525	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			395.96980	475.282	16.64	0.5475	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			488.90890	411.991	16.66	0.4480	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			582.60890	665.691	16.66	0.5520	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			496.95860	419.113	16.63	0.4537	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			570.65860	652.813	16.63	0.5463	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			492.91900	415.538	16.65	0.4509	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			576.61900	659.238	16.65	0.5491	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			786.32750	692.202	16.80	0.5469	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			551.42750	621.502	16.80	0.4531	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			796.24460	701.335	16.78	0.5517	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			541.34460	610.635	16.78	0.4483	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			791.27350	696.756	16.79	0.5493	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			546.37350	616.056	16.79	0.4507	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			1.34750		1.35100			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36350		1.36700			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37820		1.38190			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.39450		1.39830			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			490.00000	525.000		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			590.00000	625.000		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			690.00000	725.000		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			330.00000	365.000		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			430.00000	465.000		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			530.00000	565.000		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			381.00000	418.000		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			481.00000	518.000		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			581.00000	618.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			183.00000	145.000		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			83.00000	45.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			17.00000	55.000		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			1.33160		1.33000			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33420		1.33270			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33670		1.33520			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33990		1.33830			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11700		1.11950			0.0000	0.00	0	13,306
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12170		1.12420			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12620		1.12870			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13150		1.13400			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,306</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,306</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,297.67000		25,693.64000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,778.07000		26,186.93000			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			10.66860		10.82120			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.85650		11.01260			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			11.03460		11.19400			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			17.23500	7.325	21.88	0.0371	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			816.03500	958.726	21.88	0.9629	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			16.75750	7.103	21.93	0.0360	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			825.55750	968.503	21.93	0.9640	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			16.29370	6.888	21.99	0.0350	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			835.09370	978.288	21.99	0.9650	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			168.14080	129.282	18.56	0.2167	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			965.54080	1,082.782	18.56	0.7833	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			166.30300	127.805	18.58	0.2146	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			973.70300	1,091.305	18.58	0.7854	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			164.48400	126.344	18.60	0.2124	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			981.88400	1,099.844	18.60	0.7876	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			637.58240	546.792	16.46	0.5373	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			433.58240	502.192	16.46	0.4627	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			632.58630	542.272	16.47	0.5343	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			438.58630	507.672	16.47	0.4657	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			627.62470	537.787	16.48	0.5313	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			443.62470	513.187	16.48	0.4687	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			4.89010		4.94900			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.88510		4.94070			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.87930		4.93500			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			7.15180	3.176	19.45	0.0391	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			328.15180	383.076	19.45	0.9609	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			7.90930	3.521	19.01	0.0436	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			308.90930	363.421	19.01	0.9564	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			7.51770	3.342	19.23	0.0412	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			318.51770	373.242	19.23	0.9588	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			60.82820	47.939	16.64	0.2020	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			410.12820	452.839	16.64	0.7980	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			59.04190	46.468	16.68	0.1968	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			418.34190	461.368	16.68	0.8032	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			57.30590	45.041	16.72	0.1917	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			426.60590	469.941	16.72	0.8083	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			258.13550	226.576	15.39	0.5364	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			183.13550	207.276	15.39	0.4636	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			252.77670	221.621	15.39	0.5291	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			187.77670	212.321	15.39	0.4709	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			247.48900	216.737	15.38	0.5217	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			192.48900	217.437	15.38	0.4783	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			1.47520		1.53090			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			1.41090		1.46440			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.35690		1.42750			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.29930		1.38450			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>1,854,764,334.60</b>	<b>125,626</b>	<b>1,098,966</b>
<b>Total Options</b>									<b>2,913,563.20</b>	<b>41,100</b>	<b>2,175,947</b>
<b>Grand Total:</b>									<b>1,857,677,897.80</b>	<b>166,726</b>	<b>3,274,913</b>