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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/09/2016 Foreign Exchange Future			14.43180		14.37640			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.43180		14.37930			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.44310		14.39050			0.0000	3,228,596,130.90	223,539	294,062
\$ / R On 22/09/2016 Foreign Exchange Future			14.45160		14.39900			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.46580		14.41310			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.46860		14.41590			0.0000	2,170,290.00	150	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.47150		14.41870			0.0000	0.00	0	22,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.47430		14.42150			0.0000	897,406.60	62	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.48280		14.42990			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.48570		14.43280			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.48850		14.43560			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.50270		14.44960			0.0000	0.00	0	1,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.50830		14.45530			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.51400		14.46080			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.52790		14.47460			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.54730		14.49400			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.55010		14.49670			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.58070		14.52710			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.58900		14.53540			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.60840		14.55470			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.63870		14.58510			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			14.67730		14.75480			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.68010		14.62660			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.68280		14.62950			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.69720		14.64380			0.0000	2,674,302,512.00	181,960	257,265
\$ / R	On	13/01/2017	Foreign Exchange Future			14.76930		14.71570			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.80390		14.75020			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.93930		14.88530			0.0000	111,103,574.10	7,437	87,800
\$ / R	On	12/04/2017	Foreign Exchange Future			15.02580		14.97160			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.06330		15.00900			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.22220		15.16760			0.0000	0.00	0	150,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.29000		15.23500			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.49300		15.43790			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.82360		15.76940			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.15420		16.10080			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.48480		16.43230			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>6,017,069,913.60</b>	<b>413,148</b>	<b>825,326</b>
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.79070	0.000	44.27	0.0000	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,334.39070	4,278.200	44.27	1.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			16.16550	5.685	39.80	0.0462	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			589.76550	523.885	39.80	0.9538	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,091.09300	1,142.549	35.56	0.9950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1.79300	0.749	35.56	0.0050	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,081.18050	1,132.592	35.49	0.9947	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1.88050	0.792	35.49	0.0053	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,071.27200	1,122.637	35.41	0.9944	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1.97200	0.837	35.41	0.0056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,393.67050	1,444.012	29.61	0.9952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			3.17050	0.912	29.61	0.0048	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,155.34820	1,204.783	26.86	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			4.84820	1.683	26.86	0.0092	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,105.83250	1,155.026	26.29	0.9894	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,159.50440	5,106.979	62.19	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,610.08600	2,556.976	35.00	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.28130	0.040	39.00	0.0002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,109.78130	3,056.940	39.00	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.20720	0.067	42.57	0.0003	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,309.70720	3,256.967	42.57	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.00440	0.079	62.19	0.0003	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,270.49280	2,217.124	33.71	0.9988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.92980	0.197	33.86	0.0011	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,310.42980	2,257.097	33.86	0.9989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.72210	0.118	34.47	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,470.22210	2,417.018	34.47	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.58600	0.076	35.00	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,001.08620	1,947.441	32.68	0.9972	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	16.51	Call		1.28070	0.365	33.14	0.0019	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,120.78070	2,067.265	33.14	0.9981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		1.02620	0.239	33.63	0.0013	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,250.52620	2,197.139	33.63	0.9987	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.99280	0.224	33.71	0.0012	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,642.68680	1,588.675	31.32	0.9914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1.98270	0.803	32.23	0.0041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,881.48270	1,827.703	32.23	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.67570	0.597	32.57	0.0031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,971.17570	1,917.497	32.57	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		1.58620	0.541	32.68	0.0028	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,316.26900	1,261.482	29.43	0.9787	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		4.56360	3.021	30.55	0.0142	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,474.06360	1,419.921	30.55	0.9858	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		3.39060	1.961	31.20	0.0095	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,612.89060	1,558.861	31.20	0.9905	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		3.18680	1.775	31.32	0.0086	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		928.45770	870.794	26.63	0.9388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		11.26590	7.891	28.03	0.0359	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,120.76590	1,064.791	28.03	0.9641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		8.71840	5.994	28.73	0.0276	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,218.21840	1,162.894	28.73	0.9724	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		6.76900	4.582	29.43	0.0213	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		523.93170	465.147	24.58	0.7879	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		42.59810	35.824	25.08	0.1419	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		652.09810	592.724	25.08	0.8581	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		24.65470	18.559	25.93	0.0801	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		834.15470	775.459	25.93	0.9199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		18.95770	13.894	26.63	0.0612	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		405.33390	348.817	24.09	0.6956	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		90.99280	86.654	24.15	0.2908	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		420.49280	363.553	24.15	0.7092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		81.94480	76.879	24.29	0.2648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		451.44480	393.779	24.29	0.7352	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		64.43170	58.247	24.58	0.2121	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put		0.00000	228.881	23.49	0.5584	2,861,016.25	12,500	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		123.49520	122.314	23.76	0.3775	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		332.99520	279.214	23.76	0.6225	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		117.47890	115.664	23.82	0.3622	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		346.97890	292.564	23.82	0.6378	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		95.83390	91.917	24.09	0.3044	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		116.52310	81.943	22.46	0.2873	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		248.88210	261.323	22.78	0.6298	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		158.38210	118.223	22.78	0.3702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		157.54290	160.198	23.42	0.4582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		267.04290	217.098	23.42	0.5418	0.00	0	47,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Call			0.00000	151.981	23.49	0.4416	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			13.02420	6.526	21.59	0.0374	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			630.70230	672.501	21.10	0.9477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			20.20230	9.401	21.10	0.0523	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			446.63490	476.784	21.81	0.8524	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			56.13490	33.684	21.81	0.1476	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			307.02310	325.043	22.46	0.7127	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			8.19870	3.503	23.88	0.0198	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			839.86400	887.298	23.19	0.9762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			9.36400	4.198	23.19	0.0238	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			722.90240	769.217	21.82	0.9650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			12.40240	6.117	21.82	0.0350	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			703.52420	749.626	21.59	0.9626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			5.33250	1.926	26.29	0.0106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,095.93670	1,145.079	26.17	0.9891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			5.43670	1.979	26.17	0.0109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,086.04360	1,135.134	26.06	0.9888	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			5.54360	2.034	26.06	0.0112	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			898.69870	946.603	23.88	0.9802	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			348.81830	362.552	22.58	0.6874	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			149.81830	110.952	22.58	0.3126	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			168.82760	176.152	23.22	0.3809	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			445.72760	400.352	23.22	0.6191	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			2.03980	0.570	38.79	0.0017	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,996.13980	3,941.970	38.79	0.9983	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,616.17260	2,668.777	30.76	0.9993	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.27260	0.177	30.76	0.0007	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			942.30250	988.618	22.35	0.9337	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			26.40250	20.018	22.35	0.0663	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			1.97440	0.651	37.97	0.0020	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,836.07440	3,782.051	37.97	0.9980	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			816.83010	861.684	21.30	0.9050	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			38.13010	30.184	21.30	0.0950	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			376.06200	403.262	21.75	0.6359	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			204.56200	178.962	21.75	0.3641	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			254.97100	274.530	22.38	0.4957	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			333.47100	300.230	22.38	0.5043	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			0.00000	117.328	23.92	0.2595	2,346,552.00	20,000	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			0.00000	643.028	23.92	0.7405	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			63.35840	65.739	24.60	0.1615	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			941.85840	891.439	24.60	0.8385	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			290.00360	315.565	21.59	0.5278	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			310.10360	282.765	21.59	0.4722	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			227.30530	247.461	22.05	0.4448	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			407.40530	374.661	22.05	0.5552	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			179.50160	195.506	22.51	0.3729	0.00	0	18,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		509.60160	472.706	22.51	0.6271	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call		363.76440	392.870	21.24	0.6083	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		233.86440	210.070	21.24	0.3917	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		219.64810	240.535	22.14	0.4285	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		436.84810	404.834	22.14	0.5715	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		237.02450	259.356	21.99	0.4528	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		404.22450	373.656	21.99	0.5472	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		915.13680	962.751	20.58	0.9045	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		39.53680	34.251	20.58	0.0955	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		654.95220	699.375	19.69	0.7897	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		105.35220	96.675	19.69	0.2103	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		428.60230	467.618	20.51	0.6322	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		229.00230	214.918	20.51	0.3678	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		263.30050	293.705	21.43	0.4624	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		423.70050	401.005	21.43	0.5376	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		677.14020	721.974	19.62	0.8018	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		97.54020	89.274	19.62	0.1982	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		276.38480	308.248	21.43	0.4669	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		431.08480	409.948	21.43	0.5331	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		67.70040	78.664	24.46	0.1493	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,296.90040	1,254.664	24.46	0.8507	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		330.56270	366.386	21.20	0.4923	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		435.96270	418.486	21.20	0.5077	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		2.94800	3.531	29.52	0.0074	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,278.94800	4,226.231	29.52	0.9926	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		2.71580	3.253	29.67	0.0069	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,358.71580	4,305.953	29.67	0.9931	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,697.00810	2,749.825	24.51	0.9938	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		3.00810	2.525	24.51	0.0062	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,057.51090	1,107.782	19.10	0.8769	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		63.51090	60.482	19.10	0.1231	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		223.33360	252.481	22.36	0.3448	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		786.63360	762.381	22.36	0.6552	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		64.90470	76.561	24.83	0.1259	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,708.20470	1,666.460	24.83	0.8741	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,281.03540	1,332.622	18.83	0.9263	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		34.33540	32.522	18.83	0.0737	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		535.41270	579.635	20.45	0.6279	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		288.71270	279.535	20.45	0.3721	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		249.50550	280.657	22.10	0.3748	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		712.80550	690.557	22.10	0.6252	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		73.51850	87.345	24.86	0.1284	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,906.41850	1,866.645	24.86	0.8716	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		303.71720	339.326	21.79	0.4011	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		726.61720	708.626	21.79	0.5989	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		78.22770	92.715	24.74	0.1353	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	07/11/2016	Foreign Exchange Option	16.30	Put		1,851.12770	1,812.015	24.74	0.8647	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		612.86650	659.873	20.38	0.6285	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		327.46650	320.873	20.38	0.3715	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		1,048.09100	1,099.435	19.41	0.8260	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		112.69100	110.435	19.41	0.1740	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		50.77550	60.636	25.93	0.0857	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,586.07550	2,542.236	25.93	0.9143	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,360.37450	1,411.592	19.00	0.8924	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		65.67450	63.192	19.00	0.1076	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		195.94070	222.492	23.06	0.2674	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,241.24070	1,214.092	23.06	0.7326	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,827.26770	4,777.386	29.62	0.9773	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,793.80450	2,845.865	21.73	0.9865	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		8.70450	7.165	21.73	0.0135	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,207.59340	1,256.614	19.06	0.8337	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		122.49340	117.914	19.06	0.1663	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		12.36770	16.086	29.62	0.0227	0.00	0	400
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		0.00000	575.508	20.86	0.5019	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		0.00000	648.208	20.86	0.4981	16,205,205.00	25,000	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		710.99330	754.901	20.18	0.6031	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		454.39330	444.801	20.18	0.3969	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,030.40210	2,080.740	19.57	0.9413	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		40.90210	37.940	19.57	0.0587	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,021.02310	2,071.345	19.56	0.9405	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		41.52310	38.545	19.56	0.0595	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,011.65240	2,061.959	19.54	0.9397	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		42.15240	39.159	19.54	0.0603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,464.81770	1,512.828	18.76	0.8609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		111.01770	105.628	18.76	0.1391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,424.06420	1,471.941	18.80	0.8516	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		120.26420	114.741	18.80	0.1484	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,711.19230	1,760.087	18.50	0.9079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		67.39230	62.887	18.50	0.0921	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,522.76800	1,570.971	18.69	0.8733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		98.96800	93.771	18.69	0.1267	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,147.79450	1,194.833	19.12	0.7760	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		203.99450	197.633	19.12	0.2240	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,456.62410	1,504.608	18.77	0.8590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		112.82410	107.408	18.77	0.1410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,448.45200	1,496.409	18.77	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		114.65200	109.209	18.77	0.1428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		948.46360	993.928	19.56	0.7020	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		304.66360	296.728	19.56	0.2980	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,415.97950	1,463.831	18.81	0.8497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		122.17950	116.631	18.81	0.1503	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,297.42870	1,344.913	18.94	0.8198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			153.62870	147.713	18.94	0.1802	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			887.75900	932.969	19.72	0.6762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			343.95900	335.769	19.72	0.3238	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,112.79310	1,158.911	19.17	0.7644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			218.99310	211.711	19.17	0.2356	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,098.99350	1,145.050	19.20	0.7596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			225.19350	217.850	19.20	0.2404	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			829.94380	874.891	19.88	0.6501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			386.14380	377.691	19.88	0.3499	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			899.66770	944.930	19.69	0.6814	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			335.86770	327.730	19.69	0.3186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			893.70030	938.935	19.71	0.6788	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			339.90030	331.735	19.71	0.3212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			774.99800	819.671	20.04	0.6239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			431.19800	422.472	20.04	0.3761	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			875.96580	921.124	19.75	0.6710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			352.16580	343.924	19.75	0.3290	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			841.27580	886.276	19.85	0.6553	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			377.47580	369.076	19.85	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			673.59390	717.659	20.36	0.5717	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			529.79390	520.459	20.36	0.4283	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			813.15980	858.027	19.93	0.6423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			399.35980	390.827	19.93	0.3577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			802.11190	846.927	19.96	0.6370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			408.31190	399.727	19.96	0.3630	19,986.35	50	1,090
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			588.01160	630.798	20.66	0.5232	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			634.21160	623.598	20.66	0.4768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			753.81710	798.378	20.10	0.6134	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			450.01710	441.178	20.10	0.3866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			697.89760	742.124	20.28	0.5847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			504.09760	494.924	20.28	0.4153	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			521.40070	562.325	20.97	0.4812	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			737.60070	725.125	20.97	0.5188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			613.58970	657.201	20.56	0.5384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			599.78970	590.001	20.56	0.4616	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			600.53490	643.881	20.61	0.5307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			616.73490	606.681	20.61	0.4693	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			471.84210	511.255	21.24	0.4482	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			828.04210	814.055	21.24	0.5518	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			583.89040	626.488	20.67	0.5207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			640.09040	629.288	20.67	0.4793	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			544.08000	585.643	20.86	0.4958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			700.28000	688.443	20.86	0.5042	103,266.45	150	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			406.48910	443.141	21.64	0.4014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			972.68910	955.941	21.64	0.5986	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			503.17020	543.560	21.07	0.4693	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	14.91	Put		769.37020	756.360	21.07	0.5307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		478.64040	518.274	21.20	0.4528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		814.84040	801.074	21.20	0.5472	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		331.56320	364.477	22.23	0.3430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,187.76320	1,167.277	22.23	0.6570	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		439.19180	477.507	21.42	0.4254	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		895.39180	880.307	21.42	0.5746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		409.35900	446.140	21.62	0.4035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		965.55900	948.940	21.62	0.5965	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		268.96690	298.195	22.83	0.2904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,453.63880	3,409.947	27.37	0.9147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		85.10790	97.369	25.94	0.1083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,951.30790	2,910.168	25.94	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		79.33680	90.781	26.35	0.1008	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,095.53680	3,053.581	26.35	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		64.97180	74.310	27.62	0.0821	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,541.17180	3,497.110	27.62	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		77.19450	88.332	26.52	0.0981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,153.39450	3,111.132	26.52	0.9019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		68.29570	78.131	27.29	0.0864	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,424.49570	3,380.931	27.29	0.9136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		44.49590	53.434	29.50	0.0587	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,290.69590	4,246.234	29.50	0.9413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		66.60020	76.183	27.45	0.0842	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,482.80020	3,438.983	27.45	0.9158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		65.50740	74.926	27.56	0.0828	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,521.70740	3,477.726	27.56	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		35.69400	43.303	29.50	0.0489	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,541.89400	4,496.103	29.50	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		57.95120	66.215	28.42	0.0727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,824.15120	3,779.015	28.42	0.9273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		57.08290	65.212	28.53	0.0715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,863.28290	3,818.012	28.53	0.9285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		21.17070	26.317	29.50	0.0317	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,127.37070	5,079.117	29.50	0.9683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		41.24460	49.704	29.50	0.0552	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,377.44460	4,332.503	29.50	0.9448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		40.55250	48.908	29.50	0.0544	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,396.75250	4,351.708	29.50	0.9456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		15.76170	19.866	29.50	0.0247	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,451.96170	5,402.666	29.50	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		32.76070	39.903	29.50	0.0456	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,638.96070	4,592.703	29.50	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		22.12820	27.450	29.50	0.0329	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,078.32820	5,030.250	29.50	0.9671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		12.22130	15.590	29.50	0.0199	0.00	0	368



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	20.36	Put			5,728.42130	5,678.390	29.50	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			20.07290	25.014	29.50	0.0303	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,186.27290	5,137.814	29.50	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			17.71550	22.206	29.50	0.0272	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,323.91550	5,275.006	29.50	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			6.74250	8.847	29.50	0.0120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,362.94250	6,311.647	29.50	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			14.66220	18.543	29.50	0.0232	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,530.86220	5,481.343	29.50	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			12.91000	16.426	29.50	0.0208	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,669.11000	5,619.226	29.50	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.93830	1.354	29.50	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,367.13830	8,314.154	29.50	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			8.13530	10.580	29.50	0.0140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,164.33530	6,113.380	29.50	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			7.40780	9.677	29.50	0.0130	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,263.60780	6,212.477	29.50	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01430	0.025	29.50	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,296.21430	12,242.825	29.50	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			5.37050	7.124	29.50	0.0098	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,601.57050	6,549.924	29.50	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			5.07170	6.746	29.50	0.0094	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,661.27170	6,609.546	29.50	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,856.32730	2,908.230	20.84	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.52730	11.030	20.84	0.0184	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,177.49690	2,228.618	19.48	0.9510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			33.69690	31.418	19.48	0.0490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,091.88500	2,142.917	19.30	0.9449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			38.08500	35.717	19.30	0.0551	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,425.16690	1,400.995	22.83	0.7096	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			355.65830	389.848	22.02	0.3623	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,111.85830	1,092.648	22.02	0.6377	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			336.24440	369.412	22.19	0.3468	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,172.44440	1,152.212	22.19	0.6532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			257.94970	286.544	22.96	0.2807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,474.14970	1,449.344	22.96	0.7193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			315.70470	347.739	22.37	0.3301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,241.90470	1,220.539	22.37	0.6699	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			292.36550	323.040	22.59	0.3105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,328.56550	1,305.840	22.59	0.6895	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			202.13170	226.866	23.55	0.2306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,758.33170	1,729.666	23.55	0.7694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			267.10890	296.219	22.85	0.2887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,433.30890	1,409.019	22.85	0.7113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			259.81320	288.450	22.94	0.2823	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,466.01320	1,441.250	22.94	0.7177	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	16.47	Call			166.88490	188.609	24.00	0.1967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,993.08490	1,961.409	24.00	0.8033	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			233.24550	260.398	23.21	0.2591	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,589.44550	1,563.198	23.21	0.7409	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			215.56030	241.362	23.39	0.2430	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,681.76030	1,654.162	23.39	0.7570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			143.02540	162.521	24.38	0.1727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,189.22540	2,155.321	24.38	0.8273	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			186.90380	210.374	23.73	0.2162	18,512,894.40	88,000	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,853.10380	1,823.174	23.73	0.7838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			175.34750	197.823	23.88	0.2050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,931.54750	1,900.623	23.88	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			129.78400	147.967	24.61	0.1590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,315.98400	2,280.767	24.61	0.8410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			159.98030	181.076	24.10	0.1899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,046.18030	2,013.876	24.10	0.8101	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			157.74610	178.637	24.14	0.1876	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,063.94610	2,031.437	24.14	0.8124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			118.68210	135.716	24.83	0.1472	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,434.88210	2,398.516	24.83	0.8528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			136.23030	155.058	24.49	0.1657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,252.43030	2,217.858	24.49	0.8343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			135.28890	154.023	24.51	0.1647	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,261.48890	2,226.823	24.51	0.8353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			85.51560	97.833	25.91	0.1088	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,941.71560	2,900.633	25.91	0.8912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			122.82320	140.292	24.75	0.1516	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,389.02320	2,353.092	24.75	0.8484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			119.49920	136.617	24.82	0.1481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,425.69920	2,389.417	24.82	0.8519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			78.25500	89.544	26.43	0.0994	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,124.45500	3,082.344	26.43	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			115.47970	132.175	24.90	0.1438	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,471.67970	2,434.975	24.90	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			90.19140	103.158	25.60	0.1147	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,836.39140	2,795.958	25.60	0.8853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			67.43880	77.147	27.37	0.0853	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,083.16410	1,131.730	19.27	0.7143	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			317.46410	312.430	19.27	0.2857	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			278.82660	308.008	23.10	0.2714	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,733.12660	1,708.708	23.10	0.7286	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,040.25460	1,088.513	19.39	0.6816	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			390.05460	384.613	19.39	0.3184	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			366.21450	400.608	22.41	0.3259	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,506.01450	1,486.708	22.41	0.6741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,717.19520	2,767.132	16.70	0.9622	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	12.20	Put			31.89520	27.832	16.70	0.0378	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			2,013.15510	2,061.836	17.99	0.8766	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			127.85510	122.536	17.99	0.1234	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			936.38620	987.021	20.04	0.5828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			701.08620	697.721	20.04	0.4172	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			703.44410	750.804	20.93	0.4775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,048.14410	1,041.504	20.93	0.5225	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			663.08110	709.431	21.11	0.4573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,127.78110	1,120.131	21.11	0.5427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			659.82760	706.092	21.13	0.4556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,134.52760	1,126.792	21.13	0.5444	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,223.93730	1,276.651	19.26	0.6891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			438.63730	437.351	19.26	0.3109	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			548.15700	590.780	21.71	0.3960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,402.85700	1,391.480	21.71	0.6040	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			340.13940	373.355	23.28	0.2697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,204.83940	2,184.055	23.28	0.7303	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			666.35100	712.791	21.10	0.4589	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,121.05100	1,113.491	21.10	0.5411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			261.74060	289.775	24.03	0.2167	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,686.44060	2,660.475	24.03	0.7833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			169.49830	188.941	25.91	0.1455	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,714.19830	3,679.641	25.91	0.8545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			558.73710	601.763	21.65	0.4019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,373.43710	1,362.463	21.65	0.5981	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			144.12180	161.142	27.13	0.1232	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,258.82180	4,221.842	27.13	0.8768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			129.59180	146.442	27.95	0.1112	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,624.29180	4,587.142	27.95	0.8888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			302.25350	333.074	23.61	0.2446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,416.95350	2,393.775	23.61	0.7554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,450.77980	1,502.451	18.96	0.7538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			315.47980	313.151	18.96	0.2462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			39.77690	48.486	28.10	0.0430	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,574.47690	6,529.186	28.10	0.9570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			168.98640	188.384	25.93	0.1450	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,723.68640	3,689.084	25.93	0.8550	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			372.68520	405.911	23.36	0.2706	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,421.08520	2,400.111	23.36	0.7294	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,432.18690	1,485.440	19.10	0.7201	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			410.58690	409.640	19.10	0.2799	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,385.61550	1,439.414	19.18	0.6965	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			476.61550	476.114	19.18	0.3035	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			466.64800	503.830	22.79	0.3167	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,127.64800	2,110.530	22.79	0.6833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,505.02250	1,560.784	19.20	0.6861	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		567.42250	568.584	19.20	0.3139	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,172.52690	1,226.100	20.02	0.5845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		894.92690	893.900	20.02	0.4155	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		933.92070	984.426	20.86	0.4969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,266.32070	1,262.226	20.86	0.5031	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		930.44880	980.879	20.87	0.4956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,272.84880	1,268.679	20.87	0.5044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		926.98540	977.351	20.88	0.4942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,279.38540	1,275.151	20.88	0.5058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		923.54110	973.832	20.90	0.4929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,285.94110	1,281.632	20.90	0.5071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		841.74880	890.213	21.22	0.4599	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,454.14880	1,448.013	21.22	0.5401	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		708.33430	752.433	21.87	0.4019	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,800.73430	1,790.233	21.87	0.5981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		601.33690	641.601	22.52	0.3518	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,163.73690	2,149.401	22.52	0.6482	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		386.49410	415.988	24.15	0.2420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,268.89410	3,243.788	24.15	0.7580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		374.51030	403.295	24.27	0.2354	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,356.91030	3,331.095	24.27	0.7646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		330.98770	355.833	25.13	0.2082	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,813.38770	3,783.633	25.13	0.7918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,755.10220	1,808.801	18.87	0.7464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		417.50220	416.601	18.87	0.2536	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,577.11130	1,632.237	19.10	0.7044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		519.51130	520.037	19.10	0.2956	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		265.19870	286.156	27.07	0.1657	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,807.59870	4,773.956	27.07	0.8343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,343.78590	2,398.435	17.73	0.8629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		176.18590	176.235	17.73	0.1371	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,757.96400	1,813.672	18.94	0.7316	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		472.96400	473.672	18.94	0.2684	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		446.90010	478.302	23.94	0.2630	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,191.90010	3,168.302	23.94	0.7370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		710.00800	749.314	22.90	0.3511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,652.10800	2,636.315	22.90	0.6489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		708.08400	747.303	22.91	0.3503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,660.18400	2,644.303	22.91	0.6497	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,839.52870	2,902.239	17.20	0.8869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		151.62870	159.239	17.20	0.1131	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,116.96020	2,174.543	18.55	0.7678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		429.06020	431.543	18.55	0.2322	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		711.93890	751.327	22.89	0.3519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,644.03890	2,628.327	22.89	0.6481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,010.11730	1,058.453	22.84	0.4143	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	17.29	Put			2,530.71730	2,524.853	22.84	0.5857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,007.79640	1,056.040	22.85	0.4135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,538.39640	2,532.440	22.85	0.5865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,005.48270	1,053.642	22.86	0.4128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,546.08270	2,540.042	22.86	0.5872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,381.16830	1,440.679	21.44	0.5297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,611.76830	1,617.079	21.44	0.4703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,247.21780	1,300.917	23.02	0.4448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,636.41780	2,636.717	23.02	0.5552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,244.73830	1,298.342	23.03	0.4441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,643.93830	2,644.142	23.03	0.5559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,242.26570	1,295.781	23.04	0.4434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,651.46570	2,651.581	23.04	0.5566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,477.38330	1,535.124	23.18	0.4686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,755.08330	2,760.324	23.18	0.5314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,250.53260	3,337.130	18.98	0.8099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			458.23260	492.330	18.98	0.1901	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,482.56000	1,540.498	23.16	0.4699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,740.26000	2,745.698	23.16	0.5301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,479.96830	1,537.812	23.17	0.4692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,747.66830	2,753.012	23.17	0.5308	0.00	0	0
<b>Total \$ / R Option</b>												<b>40,048,920.45</b>	<b>145,700</b>	<b>2,176,698</b>
<b>Total \$ / R</b>												<b>6,057,118,834.05</b>	<b>558,848</b>	<b>3,002,024</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.44310		14.39050			0.0000	274,418.90	19	474
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.69720		14.64380			0.0000	0.00	0	347
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.93930		14.88530			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.22220		15.16760			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>274,418.90</b>	<b>19</b>	<b>874</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			4,380.96740	3,703.523	25.05	0.1459	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			64,330.96740	58,393.523	25.05	0.8541	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			4,259.81430	3,582.379	25.08	0.1419	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			65,209.81430	59,272.379	25.08	0.8581	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			4,141.82050	3,464.797	25.11	0.1379	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			66,091.82050	60,154.797	25.11	0.8621	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			47,591.50510	51,518.129	21.23	0.4505	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			82,211.50510	80,798.129	21.23	0.5495	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			47,254.78490	51,169.777	21.25	0.4482	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			82,874.78490	81,449.777	21.25	0.5518	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			46,920.03100	50,823.682	21.27	0.4459	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			83,540.03100	82,103.682	21.27	0.5541	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			241,695.35050	239,377.453	23.61	0.7554	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			30,084.17030	33,156.883	23.63	0.2436	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			242,554.17030	240,226.883	23.63	0.7564	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	13/03/2017	Foreign Exchange Option	16.99	Call			30,367.60510	33,458.796	23.60	0.2456	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			240,837.60510	238,528.796	23.60	0.7544	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			30,225.35050	33,307.453	23.61	0.2446	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			68,149.48590	72,445.424	22.02	0.3895	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			188,389.48590	187,225.424	22.02	0.6105	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			67,911.87490	72,198.525	22.03	0.3884	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			189,151.87490	187,978.525	22.03	0.6116	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			67,674.75640	71,952.631	22.05	0.3873	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			189,914.75640	188,732.631	22.05	0.6127	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>274,418.90</b>	<b>19</b>	<b>874</b>
£ / R On	19/09/2016	Foreign Exchange Future			19.22440		19.08600			0.0000	1,384,156.80	72	45,915	
£ / R On	05/10/2016	Foreign Exchange Future			19.28940		19.15100			0.0000	0.00	0	112	
£ / R On	27/10/2016	Foreign Exchange Future			19.38220		19.24250			0.0000	0.00	0	41	
£ / R On	19/12/2016	Foreign Exchange Future			19.59510		19.45570			0.0000	39,190.20	2	32,280	
£ / R On	13/03/2017	Foreign Exchange Future			19.95710		19.81470			0.0000	997,855.00	50	3,501	
£ / R On	25/04/2017	Foreign Exchange Future			20.14540		20.00150			0.0000	0.00	0	73	
£ / R On	19/06/2017	Foreign Exchange Future			20.38070		20.23720			0.0000	0.00	0	12,625	
£ / R On	18/12/2017	Foreign Exchange Future			21.28070		21.13320			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>2,421,202.00</b>	<b>124</b>	<b>94,547</b>
£ / R On	19/09/2016	Foreign Exchange Option	18.90	Call			335.64530	420.995	21.09	0.7248	0.00	0	1,050	
£ / R On	19/09/2016	Foreign Exchange Option	18.90	Put			149.64530	96.595	21.09	0.2752	0.00	0	1,050	
£ / R On	19/09/2016	Foreign Exchange Option	19.83	Call			32.04140	52.020	22.64	0.1651	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	19.83	Put			776.04140	657.620	22.64	0.8349	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	20.51	Call			5.79230	9.002	25.40	0.0342	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	20.51	Put			1,429.79230	1,294.602	25.40	0.9658	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	22.99	Call			0.02800	0.052	36.46	0.0002	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	22.99	Put			3,904.02800	3,765.652	36.46	0.9998	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	23.60	Call			0.10320	0.103	43.31	0.0004	0.00	0	700	
£ / R On	19/09/2016	Foreign Exchange Option	23.60	Put			4,514.10320	4,375.703	43.31	0.9996	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	21.90	Call			0.23970	0.421	31.96	0.0017	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	21.90	Put			2,814.23970	2,676.021	31.96	0.9983	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	22.50	Call			0.05550	0.127	34.44	0.0005	0.00	0	500	
£ / R On	19/09/2016	Foreign Exchange Option	22.50	Put			3,414.05550	3,275.727	34.44	0.9995	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	25.30	Call			0.25100	0.204	59.52	0.0005	0.00	0	800	
£ / R On	19/09/2016	Foreign Exchange Option	25.30	Put			6,214.25100	6,075.804	59.52	0.9995	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	23.00	Call			0.02870	0.051	36.50	0.0002	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	23.00	Put			3,914.02870	3,775.651	36.50	0.9998	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	23.01	Call			0.02950	0.050	36.55	0.0002	0.00	0	0	
£ / R On	19/09/2016	Foreign Exchange Option	23.01	Put			3,924.02950	3,785.650	36.55	0.9998	0.00	0	0	
£ / R On	05/10/2016	Foreign Exchange Option	17.92	Call			1,269.44280	1,399.641	20.12	0.9310	0.00	0	0	
£ / R On	05/10/2016	Foreign Exchange Option	17.92	Put			38.44280	30.241	20.12	0.0690	0.00	0	0	
£ / R On	27/10/2016	Foreign Exchange Option	19.22	Call			513.36960	590.173	18.68	0.5639	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			490.86960	427.973	18.68	0.4361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			88.69090	98.087	21.03	0.1012	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,282.99090	3,152.987	21.03	0.8988	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.56680	20.253	28.81	0.0198	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,500.86680	7,365.153	28.81	0.9802	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			89.99730	99.560	21.02	0.1025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			287.65000	251.160	17.51	0.2317	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,622.41460	3,489.795	21.24	0.9200	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			49.80130	50.478	25.02	0.0499	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,054.10130	4,915.378	25.02	0.9501	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,396.49260	2,529.048	18.50	0.9266	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			70.79260	63.948	18.50	0.0734	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,333.35000	1,436.260	17.51	0.7683	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,264.29730	3,134.460	21.02	0.8975	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			89.34180	98.821	21.03	0.1018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,273.64180	3,143.721	21.03	0.8982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			216.11130	238.840	20.26	0.2144	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,170.41130	2,053.740	20.26	0.7856	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			68.11460	74.895	21.24	0.0800	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			207.59700	226.210	22.15	0.1498	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,152.89700	4,029.110	22.15	0.8502	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			209.16730	228.006	22.13	0.1509	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,134.46730	4,010.906	22.13	0.8491	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			208.34100	227.106	22.14	0.1504	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,143.64100	4,020.006	22.14	0.8496	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			310.01030	333.049	22.54	0.1852	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,288.51030	4,167.650	22.54	0.8148	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			3,802.80000	3,659.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,782.80000	3,639.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,792.80000	3,649.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			947.26020	977.909	23.57	0.3089	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,974.06020	4,857.208	23.57	0.6911	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			949.62760	980.406	23.54	0.3097	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,956.42760	4,839.706	23.54	0.6903	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			948.43820	979.156	23.55	0.3093	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,965.23820	4,848.456	23.55	0.6907	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>18,755</b>
<b>Total £ / R</b>												<b>2,421,202.00</b>	<b>124</b>	<b>113,302</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14175		0.14011			0.0000	283.49	2	18,299
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14484		0.14317			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14784		0.14614			0.0000	0.00	0	1,368

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 Future			0.15139		0.14967			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15481		0.15303			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>283.49</b>	<b>2</b>	<b>23,259</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,011.50010	3,174.600	18.56	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00010	0.000	18.56	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,011.50410	2,174.601	27.43	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00410	0.001	27.43	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,012.40410	1,174.714	20.35	0.9990	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.90410	0.114	20.35	0.0010	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,682.60000	26,515.900	23.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,682.60000	27,515.900	23.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,682.60000	28,515.900	23.62	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,090.51640	1,192.354	18.13	0.6879	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			476.21640	407.954	18.13	0.3121	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			632.12990	698.694	19.13	0.4842	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,017.82990	914.294	19.13	0.5158	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			351.88310	391.336	20.02	0.3127	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,737.58310	1,606.936	20.02	0.6873	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,021.49130	1,107.665	19.71	0.5556	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,054.69130	968.365	19.71	0.4444	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			667.43600	729.015	20.37	0.4127	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,700.63600	1,589.715	20.37	0.5873	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			431.50680	474.016	21.03	0.2956	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,464.70680	2,334.716	21.03	0.7044	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,407.33450	1,503.495	20.40	0.6011	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,104.33450	1,022.595	20.40	0.3989	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,005.69670	1,082.347	20.98	0.4800	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,702.69670	1,601.447	20.98	0.5200	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			712.84640	770.980	21.51	0.3733	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,409.84640	2,290.080	21.51	0.6267	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>283.49</b>	<b>2</b>	<b>23,259</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.21290		16.14270			0.0000	5,723,153.70	353	33,645
€ / R	On	30/09/2016	Foreign Exchange Future			16.25260		16.18230			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.47980		16.40820			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.56030		16.48930			0.0000	115,922.10	7	24,678
€ / R	On	13/03/2017	Foreign Exchange Future			16.89950		16.82730			0.0000	439,387.00	26	5,036
€ / R	On	19/06/2017	Foreign Exchange Future			17.30000		17.22630			0.0000	25,950,000.00	1,500	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.68360		17.60900			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.10590		18.03280			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
<b>Total € / R Future</b>												<b>32,228,462.80</b>	<b>1,886</b>	<b>141,479</b>
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			880.04790	808.904	24.79	0.9136	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,187.62420	1,255.319	25.90	0.9881	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			4.92420	2.419	25.90	0.0119	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			413.18530	461.188	22.36	0.7962	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			80.48530	58.288	22.36	0.2038	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			4.73370	2.288	26.08	0.0113	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,197.52770	1,265.252	25.99	0.9884	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			4.82770	2.352	25.99	0.0116	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			55.59490	59.541	23.99	0.2009	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			592.89490	526.642	23.99	0.7991	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			22.74790	21.804	24.79	0.0864	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,276.83480	1,344.786	26.72	0.9907	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			4.13480	1.886	26.72	0.0093	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,207.43370	1,275.188	26.08	0.9887	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			79.59790	92.259	23.02	0.2030	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			877.29790	819.659	23.02	0.7970	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			658.30640	704.961	19.26	0.5831	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			490.10640	465.161	19.26	0.4169	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			10.16250	13.310	24.93	0.0179	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			660.12010	635.607	19.48	0.4655	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			983.11420	951.396	20.29	0.5801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			497.94410	538.672	20.12	0.4433	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			908.64410	878.372	20.12	0.5567	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			29.08380	35.570	24.71	0.0430	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,339.78380	4,275.270	24.71	0.9570	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			976.24190	944.656	20.28	0.5780	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			462.41420	501.697	20.29	0.4199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,420.86250	5,353.009	24.93	0.9821	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			694.55630	741.779	19.34	0.5585	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			605.25630	581.478	19.34	0.4415	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			649.42010	695.907	19.48	0.5345	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			468.68960	508.236	20.26	0.4241	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			969.38960	937.936	20.26	0.5759	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			465.54190	504.956	20.28	0.4220	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			383.00230	417.037	21.69	0.2807	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,245.70230	2,207.536	21.69	0.7193	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			381.26000	415.189	21.70	0.2796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,253.96000	2,215.689	21.70	0.7204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			379.52230	413.350	21.71	0.2786	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,262.22230	2,223.850	21.71	0.7214	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			593.70200	624.309	21.44	0.3243	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,547.40200	2,504.309	21.44	0.6757	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			591.78610	622.318	21.45	0.3235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,555.48610	2,512.318	21.45	0.6765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			589.87230	620.334	21.46	0.3226	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,563.57230	2,520.334	21.46	0.6774	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			818.36410	846.906	21.23	0.3660	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,679.36410	2,633.306	21.23	0.6340	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			816.23280	844.705	21.24	0.3652	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,687.23280	2,641.105	21.24	0.6348	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			820.50240	849.108	21.22	0.3668	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,671.50240	2,625.508	21.22	0.6332	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,635.65510	1,612.020	20.12	0.4515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,606.15820	1,655.520	20.10	0.5504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,623.35820	1,599.620	20.10	0.4496	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,602.30560	1,651.719	20.11	0.5495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,629.50560	1,605.819	20.11	0.4505	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,598.45510	1,647.920	20.12	0.5485	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>32,228,462.80</b>	<b>1,886</b>	<b>187,851</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.86260		10.88810			0.0000	10,862.60	1	10,281
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.02860		11.05490			0.0000	0.00	0	1,735
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.18900		11.21630			0.0000	0.00	0	3,405
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.37710		11.40590			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.55770		11.58750			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.78230		11.81420			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,862.60</b>	<b>1</b>	<b>15,421</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			701.00300	674.691	22.01	0.9827	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			2.90300	2.091	22.01	0.0173	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			691.14800	664.832	21.93	0.9816	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			3.04800	2.232	21.93	0.0184	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			681.30060	654.982	21.85	0.9804	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			3.20060	2.382	21.85	0.0196	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			177.49160	190.803	15.02	0.3257	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			565.46290	552.027	15.00	0.6831	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			170.56290	183.427	15.00	0.3169	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			558.90330	545.693	15.01	0.6787	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			174.00330	187.093	15.01	0.3213	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			552.39160	539.403	15.02	0.6743	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			978.50270	1,009.010	16.51	0.6961	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			239.08190	242.266	16.47	0.3084	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			962.78190	993.266	16.47	0.6916	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			236.93210	240.128	16.49	0.3062	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			970.63210	1,001.128	16.49	0.6938	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			234.80270	238.010	16.51	0.3039	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			390.58270	393.488	16.57	0.3732	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,034.68270	1,066.388	16.57	0.6268	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	19/06/2017	Foreign Exchange Option	12.06	Call			387.99740	390.926	16.59	0.3712	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,042.09740	1,073.826	16.59	0.6288	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			385.43460	388.378	16.60	0.3693	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,049.53460	1,081.279	16.60	0.6307	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,105.38350	1,138.024	16.68	0.5882	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			519.94880	522.912	16.69	0.4100	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,112.44880	1,145.211	16.69	0.5900	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			517.03590	520.111	16.70	0.4082	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,119.53590	1,152.411	16.70	0.5918	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			522.88350	525.724	16.68	0.4118	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			833.93190	837.770	16.71	0.5200	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			899.73190	935.470	16.71	0.4800	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			841.76050	845.537	16.68	0.5235	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			887.56050	923.237	16.68	0.4765	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			837.83960	841.644	16.69	0.5217	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			893.63960	929.344	16.69	0.4783	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>10,862.60</b>	<b>1</b>	<b>15,421</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.04490		11.05710			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.24540		11.25790			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.43740		11.45050			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.66170		11.67580			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.66780	0.479	30.24	0.0034	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,323.56780	1,335.579	30.24	0.9966	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.64360	0.459	30.31	0.0033	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,333.54360	1,345.559	30.31	0.9967	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.62030	0.440	30.37	0.0032	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,343.52030	1,355.540	30.37	0.9968	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			77.60600	84.375	19.11	0.1523	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,329.70600	1,348.975	19.11	0.8477	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			76.59710	83.321	19.13	0.1506	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,338.69710	1,357.921	19.13	0.8494	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			75.60140	82.279	19.14	0.1490	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,347.70140	1,366.879	19.14	0.8510	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			171.12830	183.238	18.52	0.2256	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,450.62830	1,475.838	18.52	0.7744	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			169.68340	181.745	18.53	0.2240	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,459.18340	1,484.345	18.53	0.7760	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			168.25150	180.267	18.55	0.2225	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,467.75150	1,492.867	18.55	0.7775	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			630.40690	638.945	16.47	0.5126	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			684.60690	707.245	16.47	0.4874	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	19/06/2017	Foreign Exchange Option	11.74	Call			626.31400	635.000	16.49	0.5103	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			690.51400	713.300	16.49	0.4897	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			622.24110	631.074	16.50	0.5080	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			696.44110	719.374	16.50	0.4920	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			352.49030		348.57740			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			16.96540		20.08750			0.0000	0.00	0	30,000
<b>Total CF CANDO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total CF CANDO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.83770		14.74480			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.17370		15.08000			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.50390		15.40910			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.89340		15.79710			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			1.46370	1.993	33.76	0.0087	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,856.66370	1,764.293	33.76	0.9913	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1.43220	1.952	33.83	0.0085	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,866.63220	1,774.252	33.83	0.9915	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1.40150	1.912	33.91	0.0084	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,876.60150	1,784.212	33.91	0.9916	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			181.29520	233.432	23.14	0.2329	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,781.29520	1,739.732	23.14	0.7671	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			179.85050	231.805	23.16	0.2315	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,789.85050	1,748.105	23.16	0.7685	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			178.41920	230.188	23.17	0.2302	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,798.41920	1,756.488	23.17	0.7698	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			365.93290	422.979	22.28	0.2970	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,026.83290	1,989.079	22.28	0.7030	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			369.56550	426.675	22.25	0.2993	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,010.46550	1,972.775	22.25	0.7007	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			367.74440	424.824	22.27	0.2982	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,018.64440	1,980.924	22.27	0.7018	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,058.71520	1,114.521	19.90	0.5381	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,131.61520	1,091.121	19.90	0.4619	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,054.81610	1,110.511	19.91	0.5367	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,137.71610	1,097.111	19.91	0.4633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,050.92600	1,106.521	19.92	0.5352	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,143.82600	1,103.121	19.92	0.4648	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.15830		2.14720			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18040		2.16940			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20410		2.19410			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.23270		2.22170			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			0.83480	0.496	32.21	0.0018	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,128.83480	3,017.496	32.21	0.9982	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.71560	0.405	32.53	0.0015	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,228.71560	3,117.405	32.53	0.9985	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.97660	0.610	31.90	0.0022	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,028.97660	2,917.610	31.90	0.9978	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			137.13780	164.566	20.32	0.1459	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,943.13780	2,860.566	20.32	0.8541	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			128.67820	154.592	20.40	0.1382	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,034.67820	2,950.592	20.40	0.8618	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			120.74840	145.219	20.48	0.1309	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,126.74840	3,041.219	20.48	0.8691	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			306.94400	350.383	19.52	0.2157	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,165.94400	3,109.383	19.52	0.7843	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			294.11220	336.234	19.59	0.2083	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,253.11220	3,195.234	19.59	0.7917	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			281.84750	322.675	19.67	0.2011	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,340.84750	3,281.675	19.67	0.7989	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,516.57000	1,493.816	18.67	0.4754	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,293.13380	1,379.094	18.71	0.5139	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,576.13380	1,552.094	18.71	0.4861	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,253.78070	1,339.146	18.77	0.5033	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,636.78070	1,612.146	18.77	0.4967	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,333.57000	1,420.816	18.67	0.5246	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			2.17480		2.16370			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			908.30250	995.990	17.48	0.6398	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			471.30250	447.990	17.48	0.3602	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	2.13	Call			852.06250	938.044	17.53	0.6175	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			515.06250	490.044	17.53	0.3825	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			966.94550	1,056.271	17.43	0.6620	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			429.94550	408.271	17.43	0.3380	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			2.17920		2.17010			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.22740		2.21780			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.27290		2.26340			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			4.74300	5.116	30.68	0.0157	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,203.74300	2,113.115	30.68	0.9843	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			3.96310	4.494	31.30	0.0137	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,302.96310	2,212.494	31.30	0.9863	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			3.31800	3.698	31.63	0.0114	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,402.31800	2,311.698	31.63	0.9886	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,760.29760	2,697.433	19.37	0.8462	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			128.69190	161.141	19.46	0.1458	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,850.69190	2,787.141	19.46	0.8542	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			148.58020	182.389	19.28	0.1623	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,670.58020	2,608.389	19.28	0.8377	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			138.29760	171.433	19.37	0.1538	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,047.30270	1,128.045	16.65	0.5427	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,013.30270	999.045	16.65	0.4573	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,004.31070	1,083.814	16.72	0.5278	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,070.31070	1,054.814	16.72	0.4722	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			962.86060	1,041.093	16.79	0.5132	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,128.86060	1,112.093	16.79	0.4868	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.86180		1.85530			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89590		1.88940			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92830		1.92180			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.96510		1.95850			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			1.52050	1.087	34.99	0.0040	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,648.52050	2,583.087	34.99	0.9960	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.33410	0.926	35.53	0.0034	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,748.33410	2,682.926	35.53	0.9966	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	19/09/2016	Foreign Exchange Option	2.14	Call			1.17540	0.792	36.08	0.0029	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,848.17540	2,782.792	36.08	0.9971	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			217.43940	244.279	23.76	0.1988	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,523.43940	2,485.279	23.76	0.8012	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			205.79160	231.567	23.89	0.1898	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,611.79160	2,572.567	23.89	0.8102	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			194.80870	219.553	24.02	0.1812	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,700.80870	2,660.553	24.02	0.8188	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			463.50950	509.865	22.80	0.2855	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,645.50950	2,626.865	22.80	0.7145	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			446.87330	493.035	22.94	0.2773	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,728.87330	2,710.035	22.94	0.7227	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			430.91950	475.700	23.04	0.2689	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,812.91950	2,792.700	23.04	0.7311	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,333.30780	1,400.011	20.07	0.5409	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,348.30780	1,349.011	20.07	0.4591	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,294.57830	1,360.595	20.17	0.5296	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,409.57830	1,409.595	20.17	0.4704	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,257.04130	1,322.355	20.27	0.5184	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,472.04130	1,471.355	20.27	0.4816	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14210		0.14210			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14160		0.14160			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14120		0.14120			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14090		0.14090			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,648</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,648</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.56210		10.58050			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.71070		10.72910			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.85470		10.87430			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			11.02530		11.04680			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			1,121.12410	1,102.371	28.15	0.9978	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.62410	0.271	28.15	0.0022	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,111.15180	1,092.383	28.02	0.9977	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.65180	0.283	28.02	0.0023	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,101.18080	1,082.395	27.89	0.9976	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.68080	0.295	27.89	0.0024	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			303.04710	311.823	16.94	0.4589	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			423.94710	451.123	16.94	0.5411	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	19/12/2016	Foreign Exchange Option	10.86	Call			299.24300	308.053	16.96	0.4548	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			430.14300	457.353	16.96	0.5452	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			295.47880	304.324	16.98	0.4507	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			436.37880	463.624	16.98	0.5493	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			391.32920	404.647	16.90	0.4462	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			627.02920	659.947	16.90	0.5538	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			398.47690	411.728	16.86	0.4520	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			614.17690	647.028	16.86	0.5480	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			394.88970	408.175	16.88	0.4491	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			620.58970	653.475	16.88	0.5509	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			680.44440	682.445	16.92	0.5455	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			593.64440	617.145	16.92	0.4545	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			689.67320	691.493	16.90	0.5503	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			582.87320	606.193	16.90	0.4497	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			685.04600	686.959	16.91	0.5479	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			588.24600	611.658	16.91	0.4521	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			1.33940		1.34090			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35470		1.35660			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36870		1.37120			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38460		1.38800			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			591.00000	606.000		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			691.00000	706.000		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			791.00000	806.000		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			434.00000	453.000		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			534.00000	553.000		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			634.00000	653.000		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			488.00000	513.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			588.00000	613.000		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			688.00000	713.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			80.00000	46.000		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



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	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			20.00000	54.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			120.00000	154.000		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			1.33100		1.32630			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33330		1.32860			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33590		1.33120			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33890		1.33420			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			1.12250		1.12180			0.0000	0.00	0	13,286
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12680		1.12600			0.0000	0.00	0	13
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13120		1.13050			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13650		1.13570			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,299</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,299</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,292.93000		25,155.27000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,742.87000		25,603.97000			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			10.62560		10.59320			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.81350		10.78020			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.99280		10.95840			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			1.64410	1.615	28.16	0.0115	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,028.44410	996.015	28.16	0.9885	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.60290	1.568	28.29	0.0111	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,038.40290	1,005.968	28.29	0.9889	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.56310	1.524	28.42	0.0108	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,048.36310	1,015.924	28.42	0.9892	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			100.93390	117.172	19.29	0.2027	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,130.73390	1,113.672	19.29	0.7973	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			99.66840	115.773	19.31	0.2006	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,139.46840	1,122.273	19.31	0.7994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			98.41920	114.390	19.33	0.1986	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,148.21920	1,130.890	19.33	0.8014	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			490.05810	525.794	16.95	0.5247	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			521.65810	522.994	16.95	0.4753	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			485.89780	521.416	16.96	0.5217	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			527.49780	528.616	16.96	0.4783	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			481.76900	517.212	16.97	0.5187	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			533.36900	534.412	16.97	0.4813	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			4.83880		4.84180			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.83330		4.83560			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.82890		4.83160			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			1.01370	0.782	27.26	0.0125	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			429.21370	431.982	27.26	0.9875	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			1.14460	0.907	26.74	0.0145	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			409.34460	412.107	26.74	0.9855	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			1.07650	0.842	27.00	0.0134	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			419.27650	422.042	27.00	0.9866	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			31.65580	34.137	16.80	0.1602	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			486.05580	490.837	16.80	0.8398	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			30.52980	32.950	16.83	0.1555	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			494.92980	499.650	16.83	0.8445	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			29.44230	31.803	16.86	0.1509	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			503.84230	508.503	16.86	0.8491	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			188.29360	194.033	15.34	0.4980	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			216.69360	225.133	15.34	0.5020	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			184.05030	189.851	15.36	0.4905	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			222.45030	230.951	15.36	0.5095	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			179.88580	185.745	15.39	0.4830	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			228.28580	236.845	15.39	0.5170	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			1.42700		1.40060			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36490		1.34020			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32820		1.30450			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28640		1.26540			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									6,052,005,143.39	415,180	1,173,586
Total Options									40,048,920.45	145,700	2,241,825
Grand Total:									6,092,054,063.84	560,880	3,415,411