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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2016

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			14.44280		14.43180			0.0000	14,442,800.00	1,000	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.43870		14.43180			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.44730		14.44310			0.0000	1,777,682,475.80	123,046	231,285
\$ / R On 22/09/2016 Foreign Exchange Future			14.45580		14.45160			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.47000		14.46580			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.47280		14.46860			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.47560		14.47150			0.0000	0.00	0	22,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.47840		14.47430			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.48690		14.48280			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.48970		14.48570			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.49260		14.48850			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.50670		14.50270			0.0000	0.00	0	1,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.51230		14.50830			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.51800		14.51400			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.53200		14.52790			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.55120		14.54730			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.55390		14.55010			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.58410		14.58070			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.59240		14.58900			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.61160		14.60840			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.64190		14.63870			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			14.68050		14.67730			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.68330		14.68010			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.68600		14.68280			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.70030		14.69720			0.0000	3,071,965,791.90	208,973	330,758
\$ / R	On	13/01/2017	Foreign Exchange Future			14.77220		14.76930			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.80670		14.80390			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.94180		14.93930			0.0000	104,398,356.60	6,987	91,242
\$ / R	On	12/04/2017	Foreign Exchange Future			15.02830		15.02580			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.06570		15.06330			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.22450		15.22220			0.0000	0.00	0	150,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.29220		15.29000			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.49440		15.49300			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.82360		15.82360			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.15290		16.15420			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.48210		16.48480			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>4,968,489,424.30</b>	<b>340,006</b>	<b>839,484</b>
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.00000	0.000	24.80	0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,278.20000	4,267.200	24.80	1.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			5.68470	0.000	24.80	0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			523.88470	507.200	24.80	1.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,142.54930	1,149.018	40.07	0.9975	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			0.74930	0.318	40.07	0.0025	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,132.59210	1,139.037	39.96	0.9974	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			0.79210	0.337	39.96	0.0026	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,122.63710	1,129.057	39.86	0.9972	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			0.83710	0.357	39.86	0.0028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,444.01220	1,447.531	27.99	0.9985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			0.91220	0.231	27.99	0.0015	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,204.78310	1,208.069	26.53	0.9951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			1.68310	0.769	26.53	0.0049	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,155.02610	1,158.284	26.23	0.9938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,106.97930	5,102.808	68.51	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,556.97580	2,552.767	37.41	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.04030	0.042	42.21	0.0002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,056.94030	3,052.742	42.21	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.06720	0.075	46.26	0.0003	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,256.96720	3,252.775	46.26	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.07930	0.108	68.51	0.0003	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,217.12420	2,212.881	35.70	0.9990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.19700	0.160	35.90	0.0009	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,257.09700	2,252.860	35.90	0.9991	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.11800	0.100	36.71	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,417.01800	2,412.800	36.71	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.07580	0.067	37.41	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,947.44080	1,943.113	34.34	0.9978	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		0.36500	0.285	34.94	0.0016	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,067.26500	2,062.985	34.94	0.9984	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		0.23920	0.192	35.60	0.0011	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,197.13920	2,192.892	35.60	0.9989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.22420	0.181	35.70	0.0010	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,588.67540	1,584.001	32.53	0.9933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		0.80290	0.602	33.74	0.0032	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,827.70290	1,823.302	33.74	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		0.59690	0.453	34.19	0.0024	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,917.49690	1,913.153	34.19	0.9976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		0.54080	0.413	34.34	0.0022	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,261.48170	1,255.654	29.73	0.9847	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		3.02110	2.145	31.45	0.0109	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,419.92110	1,414.845	31.45	0.9891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.96070	1.434	32.38	0.0074	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,558.86070	1,554.134	32.38	0.9926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		1.77540	1.301	32.53	0.0067	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		870.79410	860.367	25.43	0.9593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		7.89080	4.625	27.58	0.0243	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,064.79080	1,057.325	27.58	0.9757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		5.99440	3.671	28.65	0.0192	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,162.89440	1,156.371	28.65	0.9808	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		4.58170	2.954	29.73	0.0153	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		465.14660	442.288	22.73	0.8235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		35.82380	21.843	23.27	0.1069	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		592.72380	574.543	23.27	0.8931	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		18.55860	10.098	24.35	0.0536	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		775.45860	762.798	24.35	0.9464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		13.89410	7.667	25.43	0.0407	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		348.81660	321.596	22.20	0.7241	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		86.65350	64.154	22.27	0.2609	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		363.55350	336.854	22.27	0.7391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		76.87930	55.491	22.41	0.2324	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		393.77930	368.191	22.41	0.7676	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		58.24660	39.588	22.73	0.1765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put		228.88130	198.618	21.55	0.5667	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		122.31390	97.172	21.84	0.3589	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		279.21390	249.872	21.84	0.6411	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		115.66410	90.870	21.91	0.3413	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		292.56410	263.570	21.91	0.6587	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		91.91660	68.896	22.20	0.2759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		81.94300	67.133	22.05	0.2661	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		261.32260	244.237	21.75	0.6486	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		118.22260	96.937	21.75	0.3514	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		160.19810	134.038	21.48	0.4529	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		217.09810	186.738	21.48	0.5471	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			151.98130	125.919	21.55	0.4333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			6.52630	6.980	23.72	0.0391	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			672.50150	677.539	23.32	0.9448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			9.40150	10.239	23.32	0.0552	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			476.78420	476.632	22.66	0.8637	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			33.68420	29.332	22.66	0.1363	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			325.04300	314.433	22.05	0.7339	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			3.50280	2.728	24.94	0.0163	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			887.29790	890.929	24.58	0.9787	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			4.19790	3.629	24.58	0.0213	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			769.21740	773.665	23.84	0.9641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			6.11740	6.365	23.84	0.0359	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			749.62630	754.280	23.72	0.9609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1.92610	0.984	26.23	0.0062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,145.07950	1,148.333	26.17	0.9935	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1.97950	1.033	26.17	0.0065	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,135.13450	1,138.385	26.10	0.9932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			2.03450	1.085	26.10	0.0068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			946.60280	950.028	24.94	0.9837	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			362.55230	357.588	22.82	0.6972	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			110.95230	101.788	22.82	0.3028	3,359,000.70	33,000	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			176.15190	158.835	22.28	0.3730	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			400.35190	378.835	22.28	0.6270	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.57010	0.847	41.48	0.0024	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,941.97010	3,938.047	41.48	0.9976	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,668.77690	2,672.935	31.16	0.9995	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.17690	0.135	31.16	0.0005	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			988.61840	987.813	21.73	0.9454	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			20.01840	15.013	21.73	0.0546	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.65070	0.875	40.25	0.0025	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,782.05070	3,778.075	40.25	0.9975	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			861.68400	860.596	20.97	0.9156	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			30.18400	24.996	20.97	0.0844	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			403.26210	386.978	20.77	0.6470	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			178.96210	158.578	20.77	0.3530	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			274.52990	255.167	21.31	0.4962	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			300.22990	276.767	21.31	0.5038	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			117.32760	102.061	22.98	0.2455	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			643.02760	623.661	22.98	0.7545	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			65.73940	55.530	23.85	0.1477	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			891.43940	877.130	23.85	0.8523	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			315.56490	296.195	20.53	0.5307	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			282.76490	259.295	20.53	0.4693	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			247.46110	227.936	21.00	0.4413	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			374.66110	351.036	21.00	0.5587	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			195.50610	176.977	21.50	0.3647	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			472.70610	450.077	21.50	0.6353	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			392.87000	375.311	20.22	0.6172	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			210.07000	188.411	20.22	0.3828	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			240.53450	220.875	21.10	0.4238	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			404.83450	381.175	21.10	0.5762	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			259.35630	239.474	20.93	0.4499	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			373.65630	349.774	20.93	0.5501	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			962.75090	961.204	20.13	0.9147	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			34.25090	28.604	20.13	0.0853	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			699.37530	701.307	19.94	0.7924	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			96.67530	94.607	19.94	0.2076	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			467.61780	466.128	20.62	0.6355	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			214.91780	209.428	20.62	0.3645	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			293.70500	289.379	21.43	0.4631	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			401.00500	392.679	21.43	0.5369	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			721.97420	724.148	19.89	0.8042	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			89.27420	87.448	19.89	0.1958	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			308.24850	302.844	21.35	0.4676	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			409.94850	400.544	21.35	0.5324	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			78.66370	73.806	24.29	0.1443	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,254.66370	1,245.806	24.29	0.8557	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			366.38560	355.053	20.76	0.4928	8,521,279.20	24,000	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			418.48560	403.053	20.76	0.5072	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			3.53110	3.081	29.37	0.0067	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,226.23110	4,221.881	29.37	0.9933	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			3.25340	2.842	29.53	0.0062	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,305.95340	4,301.642	29.53	0.9938	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,749.82540	2,753.754	24.85	0.9938	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.52540	2.554	24.85	0.0062	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,107.78200	1,104.003	18.59	0.8862	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			60.48200	52.803	18.59	0.1138	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			252.48130	236.815	21.70	0.3387	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			762.38130	742.915	21.70	0.6613	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			76.56050	68.861	24.32	0.1184	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,666.46050	1,654.961	24.32	0.8816	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,332.62190	1,331.144	18.30	0.9343	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			32.52190	27.244	18.30	0.0657	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			579.63500	565.011	19.78	0.6337	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			279.53500	261.110	19.78	0.3663	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			280.65740	264.437	21.43	0.3697	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			690.55740	670.537	21.43	0.6303	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			87.34550	88.276	25.12	0.1293	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,866.64550	1,864.176	25.12	0.8707	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			339.32570	339.910	21.95	0.4020	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			708.62570	705.810	21.95	0.5980	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			92.71520	93.627	25.01	0.1362	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			1,812.01520	1,809.527	25.01	0.8638	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			659.87310	659.453	20.43	0.6301	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			320.87310	317.053	20.43	0.3699	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			1,099.43500	1,101.545	19.53	0.8273	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			110.43500	109.145	19.53	0.1727	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			60.63650	60.088	26.04	0.0852	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,542.23650	2,538.488	26.04	0.9148	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,411.59230	1,413.308	19.04	0.8940	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			63.19230	61.708	19.04	0.1060	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			222.49230	219.133	23.03	0.2660	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,214.09230	1,207.533	23.03	0.7340	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,256.61420	1,255.214	18.94	0.8372	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			117.91420	113.314	18.94	0.1628	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			16.08620	17.134	30.08	0.0238	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,777.38620	4,775.234	30.08	0.9762	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,845.86490	2,848.956	21.84	0.9866	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			7.16490	7.056	21.84	0.0134	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			575.50820	572.478	20.82	0.5024	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			648.20820	641.978	20.82	0.4976	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			754.90100	753.197	20.16	0.6043	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			444.80100	439.897	20.16	0.3957	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,080.73970	2,083.749	19.68	0.9416	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			37.93970	37.749	19.68	0.0584	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,071.34530	2,074.356	19.66	0.9408	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			38.54530	38.356	19.66	0.0592	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,061.95930	2,064.972	19.65	0.9399	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			39.15930	38.972	19.65	0.0601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,409.94700	3,409.845	27.74	0.9125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			97.36850	99.887	26.22	0.1101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,910.16850	2,909.587	26.22	0.8899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			90.78140	93.462	26.66	0.1028	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,053.58140	3,053.162	26.66	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			74.30960	77.369	28.00	0.0843	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,497.10960	3,497.069	28.00	0.9157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			88.33220	91.070	26.84	0.1000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,111.13220	3,110.770	26.84	0.9000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			78.13080	81.106	27.65	0.0886	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,380.93080	3,380.806	27.65	0.9114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			53.43440	56.681	29.99	0.0612	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,246.23440	4,246.381	29.99	0.9388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			76.18250	79.201	27.83	0.0864	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,438.98250	3,438.901	27.83	0.9136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			74.92570	77.972	27.94	0.0850	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,477.72570	3,477.672	27.94	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			43.30300	46.113	29.99	0.0512	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,496.10300	4,495.813	29.99	0.9488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			66.21540	69.449	28.85	0.0751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,779.01540	3,779.149	28.85	0.9249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			65.21240	68.467	28.97	0.0740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,818.01240	3,818.167	28.97	0.9260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			26.31650	28.288	29.99	0.0334	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,079.11650	5,077.988	29.99	0.9666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			49.70350	52.794	29.99	0.0576	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,332.50350	4,332.494	29.99	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			48.90770	51.964	29.99	0.0568	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,351.70770	4,351.664	29.99	0.9432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			19.86620	21.469	29.99	0.0262	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,402.66620	5,401.169	29.99	0.9738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			39.90280	42.557	29.99	0.0478	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,592.70280	4,592.257	29.99	0.9522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			27.44990	29.483	29.99	0.0346	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,030.24990	5,029.183	29.99	0.9654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			15.58990	16.927	29.99	0.0212	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,678.38990	5,676.627	29.99	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			25.01430	26.914	29.99	0.0320	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,137.81430	5,136.614	29.99	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			22.20640	23.947	29.99	0.0288	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,275.00640	5,273.647	29.99	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			8.84730	9.713	29.99	0.0129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,311.64730	6,309.413	29.99	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			18.54340	20.067	29.99	0.0247	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,481.34340	5,479.767	29.99	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			16.42580	17.817	29.99	0.0222	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,619.22580	5,617.517	29.99	0.9778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.35380	1.543	29.99	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,314.15380	8,311.243	29.99	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			10.57980	11.574	29.99	0.0151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,113.37980	6,111.274	29.99	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			9.67680	10.605	29.99	0.0139	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,212.47680	6,210.305	29.99	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02520	0.031	29.99	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,242.82520	12,239.731	29.99	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			7.12390	7.854	29.99	0.0106	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,549.92390	6,547.554	29.99	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			6.74600	7.446	29.99	0.0101	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,609.54600	6,607.146	29.99	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,908.22960	2,911.627	21.05	0.9812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.02960	11.327	21.05	0.0188	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,228.61820	2,233.688	19.85	0.9491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			31.41820	33.388	19.85	0.0509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,142.91720	2,148.362	19.69	0.9426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			35.71720	38.062	19.69	0.0574	0.00	0	2,800

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	13.29	Call			1,512.82830	1,521.314	19.20	0.8574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			105.62830	111.014	19.20	0.1426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,471.94150	1,480.503	19.23	0.8482	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			114.74150	120.203	19.23	0.1518	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,760.08710	1,767.890	18.99	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			62.88710	67.590	18.99	0.0960	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,570.97130	1,579.330	19.15	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			93.77130	99.030	19.15	0.1304	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,194.83330	1,203.466	19.49	0.7738	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			197.63330	203.166	19.49	0.2262	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,504.60760	1,513.110	19.20	0.8556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			107.40760	112.810	19.20	0.1444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,496.40860	1,504.926	19.21	0.8538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			109.20860	114.626	19.21	0.1462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			993.92770	1,002.225	19.90	0.7010	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			296.72770	301.925	19.90	0.2990	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,463.83060	1,472.405	19.24	0.8464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			116.63060	122.105	19.24	0.1536	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,344.91280	1,353.608	19.35	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			147.71280	153.308	19.35	0.1830	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			932.96930	941.055	20.04	0.6755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			335.76930	340.755	20.04	0.3245	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,158.91070	1,167.482	19.53	0.7624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			211.71070	217.182	19.53	0.2376	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,145.05020	1,153.614	19.56	0.7577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			217.85020	223.314	19.56	0.2423	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			874.89080	882.713	20.19	0.6498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			377.69080	382.413	20.19	0.3502	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			944.92970	953.064	20.01	0.6806	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			327.72970	332.764	20.01	0.3194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			938.93510	947.044	20.03	0.6781	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			331.73510	336.744	20.03	0.3219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			819.67150	827.181	20.34	0.6239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			422.47150	426.881	20.34	0.3761	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			921.12420	929.160	20.07	0.6704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			343.92420	348.860	20.07	0.3296	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			886.27630	894.157	20.16	0.6549	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			369.07630	373.857	20.16	0.3451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			717.65870	724.420	20.63	0.5723	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			520.45870	524.120	20.63	0.4277	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			858.02690	865.759	20.23	0.6420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			390.82690	395.459	20.23	0.3580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			846.92700	854.596	20.26	0.6369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			399.72700	404.296	20.26	0.3631	4,042,956.00	10,000	6,090
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			630.79760	636.736	20.91	0.5241	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			623.59760	626.436	20.91	0.4759	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	14.34	Call			798.37810	805.750	20.39	0.6136	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			441.17810	445.450	20.39	0.3864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			742.12410	749.085	20.56	0.5851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			494.92410	498.785	20.56	0.4149	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			562.32490	567.831	21.21	0.4824	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			725.12490	727.531	21.21	0.5176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			657.20070	663.407	20.82	0.5392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			590.00070	593.107	20.82	0.4608	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			643.88110	649.956	20.86	0.5316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			606.68110	609.656	20.86	0.4684	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			511.25490	516.400	21.47	0.4495	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			814.05490	816.100	21.47	0.5505	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			626.48790	632.381	20.92	0.5216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			629.28790	632.081	20.92	0.4784	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			585.64300	591.297	21.11	0.4969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			688.44300	690.997	21.11	0.5031	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			443.14050	447.774	21.87	0.4028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			955.94050	957.474	21.87	0.5972	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			543.56020	548.938	21.31	0.4705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			756.36020	758.638	21.31	0.5295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			518.27420	523.469	21.43	0.4541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			801.07420	803.169	21.43	0.5459	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			364.47700	368.597	22.45	0.3446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,167.27700	1,168.297	22.45	0.6554	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			477.50720	482.383	21.65	0.4268	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			880.30720	882.083	21.65	0.5732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			446.13970	450.793	21.85	0.4050	2,253,967.50	5,000	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			948.93970	950.494	21.85	0.5950	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			298.19510	301.780	23.06	0.2920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,400.99510	1,401.480	23.06	0.7080	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			389.84780	394.148	22.25	0.3639	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,092.64780	1,093.848	22.25	0.6361	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			369.41240	373.565	22.41	0.3484	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,152.21240	1,153.265	22.41	0.6516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			286.54390	290.022	23.18	0.2824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,449.34390	1,449.722	23.18	0.7176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			347.73950	351.732	22.59	0.3317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,220.53950	1,221.432	22.59	0.6683	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			323.03990	326.835	22.81	0.3121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,305.83990	1,306.534	22.81	0.6879	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			226.86600	230.060	23.77	0.2323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,729.66600	1,729.760	23.77	0.7677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			296.21940	299.784	23.08	0.2904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,409.01940	1,409.484	23.08	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			288.45050	291.949	23.16	0.2840	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,441.25050	1,441.649	23.16	0.7160	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			188.60880	191.596	24.24	0.1984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,961.40880	1,961.296	24.24	0.8016	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			260.39820	263.737	23.43	0.2607	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,563.19820	1,563.437	23.43	0.7393	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			241.36210	244.623	23.62	0.2447	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,654.16210	1,654.323	23.62	0.7553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			162.52150	165.338	24.62	0.1744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,155.32150	2,155.038	24.62	0.8256	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			210.37380	213.484	23.96	0.2179	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,823.17380	1,823.184	23.96	0.7821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			197.82280	200.863	24.12	0.2067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,900.62280	1,900.563	24.12	0.7933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			147.96680	150.676	24.86	0.1607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,280.76680	2,280.376	24.86	0.8393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			181.07580	184.018	24.34	0.1916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,013.87580	2,013.718	24.34	0.8084	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			178.63680	181.562	24.38	0.1894	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,031.43680	2,031.262	24.38	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			135.71650	138.328	25.08	0.1489	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,398.51650	2,398.028	25.08	0.8511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			155.05780	157.822	24.74	0.1674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,217.85780	2,217.522	24.74	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			154.02340	156.780	24.76	0.1664	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,226.82340	2,226.480	24.76	0.8336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			97.83250	100.339	26.19	0.1106	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,900.63250	2,900.039	26.19	0.8894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			140.29200	142.941	25.00	0.1533	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,353.09200	2,352.641	25.00	0.8467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			136.61730	139.236	25.07	0.1498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,389.41730	2,388.936	25.07	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			89.54420	92.254	26.75	0.1014	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,082.34420	3,081.954	26.75	0.8986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			132.17470	134.755	25.15	0.1455	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,434.97470	2,434.455	25.15	0.8545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			103.15830	105.532	25.87	0.1164	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,795.95830	2,795.232	25.87	0.8836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			77.14700	80.145	27.74	0.0875	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,131.72980	1,135.237	19.40	0.7145	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			312.42980	313.037	19.40	0.2855	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			308.00790	308.374	23.18	0.2717	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,708.70790	1,706.174	23.18	0.7283	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,088.51310	1,089.478	19.43	0.6823	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			384.61310	382.778	19.43	0.3177	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			400.60810	399.298	22.43	0.3257	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,486.70810	1,482.598	22.43	0.6743	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			987.02090	979.328	19.87	0.5835	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	14.65	Put			697.72090	687.528	19.87	0.4165	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			709.43130	701.400	20.95	0.4566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,120.13130	1,109.600	20.95	0.5434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,276.65110	1,270.669	19.10	0.6909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			437.35110	428.869	19.10	0.3091	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			0.00000	1,102.224	19.49	0.6322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			0.00000	560.424	19.49	0.3678	1,003,158.42	1,790	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			590.77980	583.186	21.56	0.3948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,391.47980	1,381.386	21.56	0.6052	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			750.80430	742.684	20.77	0.4771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,041.50430	1,030.884	20.77	0.5229	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			712.79150	704.745	20.94	0.4583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,113.49150	1,102.945	20.94	0.5417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			333.07450	328.269	23.51	0.2430	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,393.77450	2,386.469	23.51	0.7570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			706.09170	698.067	20.97	0.4550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,126.79170	1,116.267	20.97	0.5450	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			601.76320	594.088	21.50	0.4008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,362.46320	1,352.288	21.50	0.5992	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			188.38370	186.575	25.91	0.1442	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,689.08370	3,684.775	25.91	0.8558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.00000	468.486	22.37	0.3291	21,143,701.13	45,132	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			0.00000	1,746.686	22.37	0.6709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			373.35520	367.966	23.17	0.2681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,184.05520	2,176.165	23.17	0.7319	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			48.48640	48.397	28.16	0.0430	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,529.18640	6,526.597	28.16	0.9570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			289.77520	285.652	23.94	0.2153	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,660.47520	2,653.852	23.94	0.7847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			188.94080	187.114	25.89	0.1447	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,679.64080	3,675.314	25.89	0.8553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,502.45140	1,498.422	18.84	0.7558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			313.15140	306.622	18.84	0.2442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			161.14210	160.341	27.16	0.1229	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,221.84210	4,218.541	27.16	0.8771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			146.44220	146.214	28.00	0.1112	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,587.14220	4,584.414	28.00	0.8888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,767.13150	2,769.044	16.69	0.9628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			27.83150	27.244	16.69	0.0372	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			2,061.83610	2,061.484	17.92	0.8783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			122.53610	119.684	17.92	0.1217	5,401,560.24	45,132	91,132
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			405.91110	402.354	23.30	0.2697	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,400.11110	2,394.055	23.30	0.7303	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,485.44010	1,482.233	19.02	0.7215	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			409.64010	403.933	19.02	0.2785	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,439.41420	1,436.073	19.10	0.6976	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	25/04/2017	Foreign Exchange Option	14.10	Put		476.11420	470.373	19.10	0.3024	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		503.83000	500.108	22.73	0.3159	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,110.53000	2,104.408	22.73	0.6841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,226.10030	1,211.917	19.75	0.5851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		893.90030	877.417	19.75	0.4149	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		984.42610	970.343	20.61	0.4962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,262.22610	1,245.843	20.61	0.5038	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		977.35120	963.287	20.63	0.4935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,275.15120	1,258.787	20.63	0.5065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		973.83160	959.786	20.65	0.4921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,281.63160	1,265.286	20.65	0.5079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,560.78420	1,548.930	18.95	0.6882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		568.58420	554.430	18.95	0.3118	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		752.43300	739.799	21.65	0.4001	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,790.23300	1,775.299	21.65	0.5999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		641.60070	630.264	22.31	0.3498	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,149.40070	2,135.764	22.31	0.6502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		980.87910	966.809	20.62	0.4948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,268.67910	1,252.309	20.62	0.5052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		403.29480	396.047	24.13	0.2334	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,331.09480	3,321.547	24.13	0.7666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		355.83280	350.036	25.01	0.2064	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,783.63280	3,775.536	25.01	0.7936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		890.21310	876.517	20.98	0.4587	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,448.01310	1,432.017	20.98	0.5413	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,632.23660	1,621.301	18.86	0.7066	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		520.03660	506.801	18.86	0.2934	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		286.15570	283.009	27.01	0.1647	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,773.95570	4,768.509	27.01	0.8353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		415.98760	408.474	24.00	0.2400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,243.78760	3,233.974	24.00	0.7600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,398.43550	2,392.605	17.50	0.8663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		176.23550	168.105	17.50	0.1337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,808.80080	1,800.004	18.65	0.7488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		416.60080	405.504	18.65	0.2512	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,813.67180	1,805.314	18.76	0.7336	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		473.67180	463.114	18.76	0.2664	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		478.30160	471.348	23.81	0.2613	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,168.30160	3,159.148	23.81	0.7387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,902.23910	2,896.323	16.98	0.8898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		159.23910	151.923	16.98	0.1102	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,174.54270	2,167.746	18.41	0.7694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		431.54270	423.346	18.41	0.2306	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		749.31450	741.971	22.79	0.3499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,636.31450	2,627.571	22.79	0.6501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		751.32730	743.962	22.78	0.3507	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		2,628.32730	2,619.562	22.78	0.6493	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		747.30300	739.987	22.81	0.3491	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		2,644.30300	2,635.587	22.81	0.6509	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Call		1,056.04040	1,043.641	22.70	0.4121	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Put		2,532.44040	2,520.041	22.70	0.5879	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Call		1,053.64180	1,041.261	22.71	0.4113	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Put		2,540.04180	2,527.661	22.71	0.5887	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Call		1,440.67860	1,425.769	21.25	0.5291	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Put		1,617.07860	1,602.169	21.25	0.4709	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Call		1,058.45320	1,046.028	22.68	0.4129	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Put		2,524.85320	2,512.428	22.68	0.5871	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		1,298.34170	1,282.432	22.86	0.4426	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		2,644.14170	2,629.532	22.86	0.5574	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		1,295.78070	1,279.899	22.87	0.4419	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		2,651.58070	2,636.999	22.87	0.5581	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		1,300.91740	1,284.980	22.85	0.4433	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		2,636.71740	2,622.080	22.85	0.5567	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		1,540.49820	1,521.045	22.97	0.4683	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		2,745.69820	2,728.945	22.97	0.5317	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		1,537.81230	1,518.380	22.98	0.4676	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		2,753.01230	2,736.280	22.98	0.5324	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		1,535.12440	1,515.722	22.99	0.4669	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		2,760.32440	2,743.622	22.99	0.5331	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Call		3,337.12960	3,317.558	18.70	0.8124	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Put		492.32960	475.458	18.70	0.1876	0.00	0	70,530
<b>Total \$ / R Option</b>											<b>45,725,623.18</b>	<b>164,054</b>	<b>2,303,594</b>	
<b>Total \$ / R</b>											<b>5,014,215,047.48</b>	<b>504,060</b>	<b>3,143,078</b>	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future	14.44730		14.44310			0.0000		534,550.10	37	388
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	14.70030		14.69720			0.0000		1,073,121.90	73	420
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	14.94180		14.93930			0.0000		0.00	0	53
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	15.22450		15.22220			0.0000		0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,607,672.00</b>	<b>110</b>	<b>861</b>	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Call		3,703.52320	2,275.220	23.24	0.1107	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Put		58,393.52320	56,545.220	23.24	0.8893	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Call		3,582.37910	2,184.302	23.27	0.1069	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Put		59,272.37910	57,454.302	23.27	0.8931	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Call		3,464.79740	2,096.698	23.31	0.1032	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Put		60,154.79740	58,366.698	23.31	0.8968	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call		51,518.12930	52,043.051	21.47	0.4518	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put		80,798.12930	81,013.051	21.47	0.5482	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Call		51,169.77660	51,692.505	21.49	0.4495	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Put		81,449.77660	81,662.505	21.49	0.5505	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Call		50,823.68150	51,343.910	21.51	0.4473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			82,103.68150	82,313.910	21.51	0.5527	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			239,377.45340	238,646.939	23.51	0.7570	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			33,156.88280	32,678.470	23.53	0.2421	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			240,226.88280	239,498.470	23.53	0.7579	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			33,458.79600	32,975.847	23.50	0.2440	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			238,528.79600	237,795.847	23.50	0.7560	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			33,307.45340	32,826.939	23.51	0.2430	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			72,445.42400	71,226.652	21.80	0.3877	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			187,225.42400	185,776.652	21.80	0.6123	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			72,198.52460	70,982.482	21.82	0.3866	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			187,978.52460	186,532.482	21.82	0.6134	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			71,952.63140	70,739.324	21.83	0.3855	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			188,732.63140	187,289.324	21.83	0.6145	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,607,672.00</b>	<b>110</b>	<b>861</b>
£ / R	On 19/09/2016	Foreign Exchange Future				19.06030		19.22440			0.0000	24,263,761.90	1,273	44,832
£ / R	On 05/10/2016	Foreign Exchange Future				19.12350		19.28940			0.0000	0.00	0	112
£ / R	On 27/10/2016	Foreign Exchange Future				19.21620		19.38220			0.0000	0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future				19.42640		19.59510			0.0000	27,099,828.00	1,395	33,097
£ / R	On 13/03/2017	Foreign Exchange Future				19.78420		19.95710			0.0000	0.00	0	3,501
£ / R	On 25/04/2017	Foreign Exchange Future				19.96940		20.14540			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				20.20360		20.38070			0.0000	0.00	0	12,625
£ / R	On 18/12/2017	Foreign Exchange Future				21.08940		21.28070			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>51,363,589.90</b>	<b>2,668</b>	<b>94,281</b>
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Call			420.99530	274.160	18.85	0.6412	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Put			96.59530	113.860	18.85	0.3588	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Call			52.02020	19.736	21.94	0.0818	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Put			657.62020	789.436	21.94	0.9182	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Call			9.00170	3.842	26.64	0.0166	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Put			1,294.60170	1,453.542	26.64	0.9834	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Call			0.05230	0.045	40.73	0.0002	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Put			3,765.65230	3,929.745	40.73	0.9998	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Call			0.10280	0.166	50.30	0.0005	0.00	0	700
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Put			4,375.70280	4,539.866	50.30	0.9995	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Call			0.42130	0.191	34.25	0.0008	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Put			2,676.02130	2,839.891	34.25	0.9992	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Call			0.12650	0.057	36.96	0.0003	0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Put			3,275.72650	3,439.757	36.96	0.9997	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			0.20450	0.316	68.34	0.0007	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			6,075.80450	6,240.016	68.34	0.9993	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Call			0.05140	0.046	40.88	0.0002	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Put			3,775.65140	3,939.746	40.88	0.9998	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Call			0.05050	0.047	41.04	0.0002	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Put		3,785.65050	3,949.747	41.04	0.9998	0.00	0	0
£ / R	On	05/10/2016		Foreign Exchange Option	17.92	Call		1,399.64090	1,235.303	18.95	0.9222	0.00	0	0
£ / R	On	05/10/2016		Foreign Exchange Option	17.92	Put		30.24090	31.803	18.95	0.0778	0.00	0	0
£ / R	On	27/10/2016		Foreign Exchange Option	19.22	Call		590.17350	491.830	18.55	0.5116	0.00	0	0
£ / R	On	27/10/2016		Foreign Exchange Option	19.22	Put		427.97350	495.630	18.55	0.4884	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Call		98.08700	80.445	21.03	0.0867	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Put		3,152.98700	3,304.045	21.03	0.9133	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Call		20.25250	17.219	28.98	0.0173	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Put		7,365.15250	7,530.819	28.98	0.9827	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		99.56030	81.712	21.02	0.0878	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	18.41	Put		251.15970	290.186	17.52	0.2610	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Put		3,489.79520	3,644.205	21.21	0.9323	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	24.46	Call		50.47840	47.988	25.71	0.0472	0.00	0	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	24.46	Put		4,915.37840	5,081.588	25.71	0.9528	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	17.13	Call		2,529.04760	2,366.832	18.14	0.9180	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	17.13	Put		63.94760	70.432	18.14	0.0820	0.00	0	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	18.41	Call		1,436.25970	1,306.586	17.52	0.7390	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		3,134.46030	3,285.312	21.02	0.9122	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Call		98.82100	81.076	21.03	0.0872	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Put		3,143.72100	3,294.676	21.03	0.9128	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	21.41	Call		238.83990	206.134	20.42	0.1918	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	21.41	Put		2,053.73990	2,189.734	20.42	0.8082	0.00	0	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Call		74.89520	60.605	21.21	0.0677	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Call		226.21000	200.895	22.19	0.1370	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Put		4,029.11000	4,176.695	22.19	0.8630	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Call		228.00590	202.498	22.17	0.1380	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Put		4,010.90590	4,158.298	22.17	0.8620	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Call		227.10600	201.678	22.18	0.1375	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Put		4,020.00600	4,167.478	22.18	0.8625	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Call		333.04950	303.144	22.63	0.1727	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Put		4,167.64950	4,313.744	22.63	0.8273	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		3,659.30000	3,836.400	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put		3,639.30000	3,816.400	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put		3,649.30000	3,826.400	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		977.90850	937.708	23.81	0.2995	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		4,857.20850	5,008.308	23.81	0.7005	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		980.40610	940.071	23.78	0.3003	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		4,839.70610	4,990.671	23.78	0.6997	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		979.15570	938.892	23.80	0.2999	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		4,848.45570	4,999.492	23.80	0.7001	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>18,755</b>	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>51,363,589.90</b>	<b>2,668</b>	<b>113,036</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14137		0.14175			0.0000	0.00	0	18,299
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14444		0.14484			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14742		0.14784			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15095		0.15139			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15434		0.15481			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,259</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,174.60000	3,137.400	17.26	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	17.26	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,174.60060	2,137.401	29.97	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00060	0.001	29.97	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,174.71370	1,137.434	19.45	0.9996	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.11370	0.034	19.45	0.0004	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,515.90000	26,556.500	23.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,515.90000	27,556.500	23.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,515.90000	28,556.500	23.23	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,192.35370	1,154.293	17.95	0.6814	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			407.95370	412.693	17.95	0.3186	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			698.69390	671.673	19.03	0.4750	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			914.29390	930.073	19.03	0.5250	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			391.33640	373.081	19.94	0.3039	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,606.93640	1,631.481	19.94	0.6961	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,107.66460	1,077.536	19.64	0.5488	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			968.36460	982.736	19.64	0.4512	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			729.01480	706.548	20.32	0.4056	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,589.71480	1,611.748	20.32	0.5944	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			474.01570	457.493	20.99	0.2891	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,334.71570	2,362.693	20.99	0.7109	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,503.49520	1,467.061	20.29	0.5956	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,022.59520	1,032.661	20.29	0.4044	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,082.34700	1,053.271	20.90	0.4738	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,601.44700	1,618.871	20.90	0.5262	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			770.98030	748.120	21.45	0.3671	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,290.08030	2,313.720	21.45	0.6329	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,259</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.25270		16.21290			0.0000	16,008,909.50	985	33,317
€ / R	On	30/09/2016	Foreign Exchange Future			16.29190		16.25260			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.51860		16.47980			0.0000	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Future			16.59890		16.56030			0.0000	16,283,520.90	981	25,197
€ / R	On	13/03/2017	Foreign Exchange Future			16.93730		16.89950			0.0000	0.00	0	5,036
€ / R	On	19/06/2017	Foreign Exchange Future			17.33760		17.30000			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.72160		17.68360			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.14050		18.10590			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>32,292,430.40</b>	<b>1,966</b>	<b>141,670</b>
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			808.90420	760.596	22.89	0.9354	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,255.31870	1,293.673	25.67	0.9944	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			2.41870	0.973	25.67	0.0056	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			461.18800	481.246	21.87	0.8411	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			58.28800	38.546	21.87	0.1589	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			2.28750	0.886	25.77	0.0052	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,265.25210	1,303.628	25.72	0.9946	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			2.35210	0.928	25.72	0.0054	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			59.54150	43.443	21.73	0.1794	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			526.64150	470.743	21.73	0.8206	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			21.80420	13.296	22.89	0.0646	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,344.78630	1,383.337	26.11	0.9962	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			1.88630	0.637	26.11	0.0038	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,275.18750	1,313.586	25.77	0.9948	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			92.25880	78.819	21.51	0.1927	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			819.65880	766.919	21.51	0.8073	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			704.96080	709.800	18.77	0.5954	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			465.16080	431.200	18.77	0.4046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			13.30950	12.164	24.56	0.0168	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			635.60690	601.017	19.08	0.4562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			951.39650	910.930	19.86	0.5745	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			538.67170	537.698	19.68	0.4497	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			878.37170	838.798	19.68	0.5503	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			35.57040	33.380	24.34	0.0413	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,275.27040	4,234.480	24.34	0.9587	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			944.65590	904.266	19.84	0.5723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			501.69650	499.830	19.86	0.4255	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,353.00950	5,313.264	24.56	0.9832	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			741.77850	747.553	18.96	0.5684	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			581.47850	548.653	18.96	0.4316	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			695.90690	699.917	19.08	0.5438	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			508.23560	506.526	19.82	0.4298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			937.93560	897.626	19.82	0.5702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			504.95590	503.166	19.84	0.4277	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			417.03650	413.066	21.39	0.2815	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,207.53650	2,165.766	21.39	0.7185	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			415.18890	411.204	21.40	0.2804	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,215.68890	2,173.904	21.40	0.7196	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			413.35000	409.355	21.41	0.2793	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,223.85000	2,182.055	21.41	0.7207	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			624.30930	628.849	21.33	0.3270	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,504.30930	2,471.249	21.33	0.6730	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			622.31790	626.832	21.34	0.3261	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,512.31790	2,479.231	21.34	0.6739	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			620.33400	624.828	21.36	0.3252	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,520.33400	2,487.228	21.36	0.6748	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,641.10460	2,613.864	21.23	0.6315	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			849.10770	859.906	21.20	0.3701	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,625.50770	2,598.305	21.20	0.6299	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			846.90590	857.681	21.21	0.3693	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,633.30590	2,606.081	21.21	0.6307	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			844.70460	855.464	21.23	0.3685	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,612.02050	1,584.045	19.99	0.4484	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,655.52020	1,662.236	19.97	0.5535	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,599.62020	1,571.736	19.97	0.4465	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,651.71930	1,658.381	19.98	0.5525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,605.81930	1,577.881	19.98	0.4475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,647.92050	1,654.545	19.99	0.5516	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>32,292,430.40</b>	<b>1,966</b>	<b>188,042</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.82850		10.86260			0.0000	0.00	0	10,281
AUS / R	On	19/12/2016	Foreign Exchange Future			10.99260		11.02860			0.0000	0.00	0	1,735
AUS / R	On	13/03/2017	Foreign Exchange Future			11.15170		11.18900			0.0000	0.00	0	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.33860		11.37710			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.51820		11.55770			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.74090		11.78230			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,421</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			674.69060	640.181	22.07	0.9847	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			2.09060	1.681	22.07	0.0153	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			664.83170	630.313	22.00	0.9836	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			2.23170	1.813	22.00	0.0164	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			654.98190	620.456	21.93	0.9824	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			2.38190	1.956	21.93	0.0176	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			190.80320	200.178	14.97	0.3400	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			552.02730	525.195	14.95	0.6690	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			183.42730	192.595	14.95	0.3310	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			545.69290	518.963	14.96	0.6645	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			187.09290	196.363	14.96	0.3355	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			539.40320	512.778	14.97	0.6600	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,001.12780	1,025.003	16.46	0.7049	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			238.00980	224.686	16.48	0.2929	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,009.00980	1,032.986	16.48	0.7071	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			242.26560	228.740	16.44	0.2973	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			993.26560	1,017.040	16.44	0.7027	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			240.12780	226.703	16.46	0.2951	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			393.48770	377.224	16.54	0.3638	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,066.38770	1,088.624	16.54	0.6362	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			390.92590	374.759	16.56	0.3618	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,073.82590	1,096.159	16.56	0.6382	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			388.37850	372.308	16.58	0.3599	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,081.27850	1,103.708	16.58	0.6401	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,138.02420	1,158.819	16.64	0.5967	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			522.91150	504.296	16.66	0.4016	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,145.21150	1,166.096	16.66	0.5984	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			520.11090	501.593	16.67	0.3998	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,152.41090	1,173.393	16.67	0.6002	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			525.72420	507.019	16.64	0.4033	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			837.77010	810.479	16.61	0.5121	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			935.47010	949.579	16.61	0.4879	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			845.53680	818.077	16.59	0.5156	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			923.23680	937.177	16.59	0.4844	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			841.64440	814.271	16.60	0.5138	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			929.34440	943.371	16.60	0.4862	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>15,421</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.97550		11.04490			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.17360		11.24540			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.36370		11.43740			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.58580		11.66170			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			0.47890	0.221	31.90	0.0017	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,335.57890	1,404.721	31.90	0.9983	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.45920	0.213	31.98	0.0017	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,345.55920	1,414.713	31.98	0.9983	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.44030	0.205	32.07	0.0016	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,355.54030	1,424.705	32.07	0.9984	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			84.37520	72.343	19.08	0.1358	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,348.97520	1,408.743	19.08	0.8642	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			83.32070	71.435	19.10	0.1343	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,357.92070	1,417.835	19.10	0.8657	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			82.27940	70.539	19.12	0.1328	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,366.87940	1,426.939	19.12	0.8672	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			183.23840	163.677	18.42	0.2088	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,475.83840	1,529.977	18.42	0.7912	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			181.74510	162.333	18.44	0.2073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,484.34510	1,538.633	18.44	0.7927	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			180.26710	160.999	18.45	0.2059	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,492.86710	1,547.299	18.45	0.7941	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			638.94500	595.794	16.38	0.4941	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			707.24500	739.994	16.38	0.5059	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			634.99960	592.036	16.39	0.4918	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			713.29960	746.236	16.39	0.5082	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			631.07370	588.300	16.41	0.4895	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			719.37370	752.500	16.41	0.5105	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			352.22300		352.49030			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			21.78820		16.96540			0.0000	0.00	0	30,000
<b>Total CF CANDCO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total CF CANDCO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.84380		14.83770			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.17830		15.17370			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.50680		15.50390			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.89410		15.89340			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			1.99300	0.594	31.82	0.0033	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,764.29300	1,756.794	31.82	0.9967	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1.95220	0.575	31.87	0.0032	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,774.25220	1,766.775	31.87	0.9968	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1.91240	0.556	31.92	0.0031	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,784.21240	1,776.756	31.92	0.9969	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			233.43230	198.191	21.71	0.2157	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,739.73230	1,699.891	21.71	0.7843	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			231.80550	196.786	21.73	0.2143	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,748.10550	1,708.486	21.73	0.7857	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			230.18780	195.389	21.75	0.2130	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,756.48780	1,717.089	21.75	0.7870	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			422.97920	395.369	21.59	0.2892	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,989.07920	1,958.569	21.59	0.7108	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			426.67460	398.999	21.56	0.2915	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,972.77460	1,942.199	21.56	0.7085	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			424.82410	397.179	21.57	0.2903	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,980.92410	1,950.379	21.57	0.7097	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,114.52130	1,108.153	19.81	0.5380	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,091.12130	1,084.053	19.81	0.4620	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,110.51120	1,104.155	19.82	0.5366	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,097.11120	1,090.055	19.82	0.4634	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,106.52140	1,100.166	19.84	0.5351	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,103.12140	1,096.066	19.84	0.4649	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			2.15690		2.15830			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.17660		2.18040			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20120		2.20410			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.22910		2.23270			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			0.49640	0.294	33.41	0.0012	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,017.49640	3,031.294	33.41	0.9988	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.40470	0.245	33.84	0.0010	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,117.40470	3,131.245	33.84	0.9990	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.61010	0.355	32.99	0.0014	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,917.61010	2,931.355	32.99	0.9986	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			164.56590	154.991	20.26	0.1400	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,860.56590	2,888.991	20.26	0.8600	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			154.59190	145.600	20.35	0.1326	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,950.59190	2,979.600	20.35	0.8674	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			145.21880	136.782	20.43	0.1255	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,041.21880	3,070.782	20.43	0.8745	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			350.38270	333.922	19.35	0.2098	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,109.38270	3,121.922	19.35	0.7902	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			336.23430	320.350	19.42	0.2024	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,195.23430	3,208.350	19.42	0.7976	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			322.67500	307.353	19.50	0.1954	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,281.67500	3,295.353	19.50	0.8046	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,493.81590	1,495.593	18.50	0.4798	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,379.09430	1,345.351	18.55	0.5094	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,552.09430	1,554.351	18.55	0.4906	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,339.14600	1,305.889	18.61	0.4987	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,612.14600	1,614.889	18.61	0.5013	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,420.81590	1,386.593	18.50	0.5202	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			2.17090		2.17480			0.0000	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			995.98980	960.706	17.31	0.6330	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			447.98980	451.706	17.31	0.3670	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			938.04420	903.125	17.35	0.6102	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			490.04420	494.125	17.35	0.3898	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,056.27100	1,020.654	17.27	0.6556	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			408.27100	411.654	17.27	0.3444	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			2.18360		2.17920			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.23160		2.22740			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.27700		2.27290			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			5.11550	4.156	31.60	0.0136	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,113.11550	2,068.156	31.60	0.9864	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			4.49410	3.595	32.22	0.0117	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,212.49410	2,167.595	32.22	0.9883	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			3.69750	2.969	32.64	0.0097	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,311.69750	2,266.969	32.64	0.9903	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,697.43290	2,658.026	19.33	0.8436	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			161.14070	163.688	19.42	0.1482	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,787.14070	2,747.688	19.42	0.8518	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			182.38880	185.029	19.23	0.1649	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,608.38880	2,569.029	19.23	0.8351	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			171.43290	174.026	19.33	0.1564	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,128.04500	1,126.551	16.32	0.5488	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			999.04500	956.551	16.32	0.4512	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,083.81450	1,081.734	16.39	0.5336	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,054.81450	1,011.734	16.39	0.4664	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,041.09290	1,038.467	16.47	0.5186	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,112.09290	1,068.467	16.47	0.4814	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			1.86210		1.86180			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89610		1.89590			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92830		1.92830			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.96510		1.96510			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1.08690	0.484	34.91	0.0020	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,583.08690	2,579.484	34.91	0.9980	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.92600	0.395	35.40	0.0016	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,682.92600	2,679.395	35.40	0.9984	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.79230	0.324	35.90	0.0014	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,782.79230	2,779.324	35.90	0.9986	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			244.27920	240.367	23.73	0.1973	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,485.27920	2,479.367	23.73	0.8027	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			231.56670	227.845	23.86	0.1883	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,572.56670	2,566.845	23.86	0.8117	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			219.55350	216.023	23.99	0.1797	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,660.55350	2,655.023	23.99	0.8203	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			509.86460	500.611	22.66	0.2834	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,626.86460	2,617.611	22.66	0.7166	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			493.03490	484.023	22.80	0.2751	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,710.03490	2,701.023	22.80	0.7249	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			475.69980	466.950	22.91	0.2668	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,792.69980	2,783.950	22.91	0.7332	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,400.01100	1,386.679	19.91	0.5406	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,349.01100	1,335.679	19.91	0.4594	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,360.59470	1,347.278	20.01	0.5292	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,409.59470	1,396.278	20.01	0.4708	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,322.35500	1,309.065	20.12	0.5179	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,471.35500	1,458.065	20.12	0.4821	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			0.14270		0.14210			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14300		0.14160			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14280		0.14120			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14340		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			10.50600		10.56210			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.65300		10.71070			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.79600		10.85470			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.96480		11.02530			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			1,102.37090	1,046.081	26.17	0.9992	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.27090	0.081	26.17	0.0008	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,092.38270	1,036.088	26.10	0.9991	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.28270	0.088	26.10	0.0009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,082.39510	1,026.096	26.03	0.9990	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.29510	0.096	26.03	0.0010	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			311.82350	282.396	16.86	0.4335	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			451.12350	479.396	16.86	0.5665	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			308.05270	278.873	16.88	0.4295	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			457.35270	485.873	16.88	0.5705	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			304.32410	275.389	16.90	0.4255	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			463.62410	492.389	16.90	0.5745	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			404.64730	371.719	16.70	0.4266	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			659.94730	685.719	16.70	0.5734	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			411.72830	378.416	16.67	0.4324	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			647.02830	672.416	16.67	0.5676	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			408.17510	375.052	16.68	0.4295	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			653.47510	679.052	16.68	0.5705	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			682.44530	644.709	16.81	0.5305	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			617.14530	639.909	16.81	0.4695	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			691.49290	653.366	16.79	0.5354	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			606.19290	628.566	16.79	0.4646	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			686.95850	648.941	16.80	0.5329	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			611.65850	634.141	16.80	0.4671	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			1.34410		1.33940			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35950		1.35470			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37350		1.36870			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38960		1.38460			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			606.00000	559.000		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			706.00000	659.000		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			806.00000	759.000		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			453.00000	405.000		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			553.00000	505.000		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			653.00000	605.000		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			513.00000	465.000		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			613.00000	565.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			713.00000	665.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			46.00000	96.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			54.00000	4.000		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			154.00000	104.000		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			1.31930		1.33100			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32150		1.33330			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32410		1.33590			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.32700		1.33890			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			1.12500		1.12250			0.0000	2,250.00	2	13,284
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12920		1.12680			0.0000	2,258.40	2	15
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13360		1.13120			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13880		1.13650			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>4,508.40</b>	<b>4</b>	<b>13,299</b>
<b>Total QUANTO € / \$</b>												<b>4,508.40</b>	<b>4</b>	<b>13,299</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,290.02000		25,292.93000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,730.57000		25,742.87000			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			10.58560		10.62560			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.77050		10.81350			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.94670		10.99280			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			1.61480	0.869	29.25	0.0068	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			996.01480	1,035.269	29.25	0.9932	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.56830	0.841	29.37	0.0066	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,005.96830	1,045.241	29.37	0.9934	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.52360	0.814	29.50	0.0064	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,015.92360	1,055.214	29.50	0.9936	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			117.17200	106.370	19.24	0.1896	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,113.67200	1,145.871	19.24	0.8104	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			115.77310	105.092	19.26	0.1876	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,122.27310	1,154.592	19.26	0.8124	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			114.38970	103.830	19.28	0.1856	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,130.88970	1,163.329	19.28	0.8144	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			525.79390	492.946	16.70	0.5101	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			522.99390	536.246	16.70	0.4899	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			521.41640	488.867	16.72	0.5070	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			528.61640	542.167	16.72	0.4930	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			517.21160	484.819	16.74	0.5040	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			534.41160	548.119	16.74	0.4960	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			4.83860		4.83880			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.83290		4.83330			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.82840		4.82890			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.78230	0.423	27.28	0.0077	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			431.98230	431.823	27.28	0.9923	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.90660	0.510	26.81	0.0092	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			412.10660	411.909	26.81	0.9908	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.84170	0.464	27.04	0.0084	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			422.04170	421.864	27.04	0.9916	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			34.13660	34.304	16.93	0.1606	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			490.83660	491.404	16.93	0.8394	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			32.95000	33.140	16.96	0.1559	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			499.65000	500.240	16.96	0.8441	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			31.80330	32.015	17.00	0.1514	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			508.50330	509.115	17.00	0.8486	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			194.03310	191.828	15.24	0.4971	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			225.13310	223.428	15.24	0.5029	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			189.85110	187.673	15.26	0.4896	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			230.95110	229.273	15.26	0.5104	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			185.74510	183.592	15.29	0.4821	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			236.84510	235.192	15.29	0.5179	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			1.42830		1.42700			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.38710		1.36490			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34470		1.32820			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/06/2017 Foreign Exchange Future			1.29800		1.28640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>5,053,757,625.00</b>	<b>344,754</b>	<b>1,187,656</b>
<b>Total Options</b>									<b>45,725,623.18</b>	<b>164,054</b>	<b>2,368,721</b>
<b>Grand Total:</b>									<b>5,099,483,248.18</b>	<b>508,808</b>	<b>3,556,377</b>