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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2016 Foreign Exchange Future			14.24250		14.28330			0.0000	3,774,262.50	265	0
\$ / R On 29/07/2016 Foreign Exchange Future			14.26210		14.28330			0.0000	0.00	0	157
\$ / R On 01/08/2016 Foreign Exchange Future			14.26210		14.28920			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.25640		14.29090			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.26290		14.29580			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.27680		14.31020			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.28910		14.32290			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.29210		14.32610			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.29520		14.32930			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.29830		14.33240			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.31360		14.34830			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.32280		14.35780			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.33200		14.36730			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.33810		14.37360			0.0000	0.00	0	37
\$ / R On 06/09/2016 Foreign Exchange Future			14.35510		14.39050			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.36070		14.39610			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.36350		14.39890			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.37470		14.41010			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.38030		14.41580			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.39140		14.42700			0.0000	214,244,771.80	14,887	557,997
\$ / R On 27/09/2016 Foreign Exchange Future			14.41370		14.44950			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	28/09/2016	Foreign Exchange Future			14.41650		14.45230			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.42210		14.45790			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.46110		14.49700			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.47500		14.51090			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.49450		14.53050			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.49730		14.53330			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.52800		14.56410			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.55610		14.59210			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.58700		14.62300			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.63190		14.66780			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.64590		14.68190			0.0000	24,019,276.00	1,640	113,860
\$ / R	On	13/01/2017	Foreign Exchange Future			14.71610		14.75200			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.74980		14.78570			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.88390		14.91920			0.0000	3,720,975.00	250	30,779
\$ / R	On	12/04/2017	Foreign Exchange Future			14.96970		15.00470			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.00690		15.04170			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.16670		15.20120			0.0000	93,790,872.80	6,184	157,705
\$ / R	On	12/07/2017	Foreign Exchange Future			15.23370		15.26800			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.31150		15.34210			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.34860		15.37710			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.38570		15.41220			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.42280		15.44720			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>339,550,158.10</b>	<b>23,226</b>	<b>872,821</b>
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1.15110	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			497.85110	537.500	20.15	1.0000	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			0.03460	0.009	54.14	0.0001	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,576.73460	1,597.909	54.14	0.9999	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			51.30690	35.400	20.62	0.2063	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			282.10690	293.300	20.62	0.7937	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			27.81520	18.264	22.55	0.1128	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			418.61520	436.164	22.55	0.8872	0.00	0	0
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			107.45240	81.741	18.99	0.3765	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			176.55240	185.341	18.99	0.6235	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			13.03730	8.210	20.16	0.0471	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			717.23730	745.310	20.16	0.9529	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			9.75230	6.191	21.14	0.0354	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			813.95230	843.291	21.14	0.9646	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			10.53410	8.380	23.01	0.0336	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,220.33410	1,251.580	23.01	0.9664	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,612.30180	1,578.620	24.96	0.9922	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			2.10180	1.819	24.96	0.0078	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			160.42520	139.893	18.51	0.3912	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			280.22520	293.093	18.51	0.6088	0.00	0	6,600
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			1.92060	1.805	27.02	0.0066	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,289.02060	2,322.705	27.02	0.9934	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	16/08/2016	Foreign Exchange Option	15.81	Call			8.29160	7.929	22.87	0.0282	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,492.19160	1,525.829	22.87	0.9718	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			206.66700	185.293	18.41	0.4222	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			307.36700	320.093	18.41	0.5778	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			8.06130	7.759	22.52	0.0274	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,518.76130	1,552.559	22.52	0.9726	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.94360	0.804	29.78	0.0027	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,061.64360	3,095.604	29.78	0.9973	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			6.02670	5.818	22.78	0.0206	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,683.62670	1,717.518	22.78	0.9794	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			6.84850	5.238	22.77	0.0171	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,968.54850	2,001.638	22.77	0.9829	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.80070	1.833	30.33	0.0049	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,574.00070	3,609.033	30.33	0.9951	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,558.13230	2,523.124	22.93	0.9988	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.33230	0.324	22.93	0.0012	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			897.00000	862.657	17.67	0.8873	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			39.20000	39.857	17.67	0.1127	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1.79690	1.798	28.72	0.0050	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,343.99690	3,378.998	28.72	0.9950	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			93.32220	80.701	19.75	0.1818	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			866.02220	888.701	19.75	0.8182	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			145.28600	128.995	19.35	0.2598	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			691.68600	710.895	19.35	0.7402	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			2.71820	2.602	25.82	0.0067	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,412.21820	3,447.502	25.82	0.9933	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			944.79140	910.973	17.12	0.8670	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			54.29140	55.873	17.12	0.1330	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			781.49610	748.813	17.29	0.8009	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			90.99610	93.713	17.29	0.1991	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			2.76470	2.637	25.51	0.0068	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,352.26470	3,387.537	25.51	0.9932	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			732.53360	700.202	17.45	0.7664	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			116.43360	119.502	17.45	0.2336	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			3.86760	3.486	23.01	0.0095	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,907.76760	2,942.786	23.01	0.9905	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			169.54380	152.529	19.46	0.2690	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			770.64380	789.029	19.46	0.7310	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			18.25850	14.172	21.75	0.0344	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,119.35850	2,150.671	21.75	0.9656	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			3.48020	3.156	25.40	0.0078	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,404.58020	3,439.656	25.40	0.9922	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			960.51810	926.416	17.27	0.8590	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			61.61810	62.916	17.27	0.1410	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			197.86930	179.688	19.24	0.2968	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			737.76930	754.988	19.24	0.7032	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			2.14500	2.279	28.06	0.0051	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,302.04500	4,337.579	28.06	0.9949	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,169.21140	1,134.198	17.19	0.9003	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			43.41140	43.898	17.19	0.0997	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,160.35320	1,125.354	17.20	0.8981	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			44.55320	45.054	17.20	0.1019	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,151.51760	1,116.533	17.20	0.8959	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			45.71760	46.233	17.20	0.1041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,229.81130	1,194.200	17.11	0.9052	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			42.81130	42.800	17.11	0.0948	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,185.48790	1,149.936	17.12	0.8949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			48.48790	48.536	17.12	0.1051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,176.69120	1,141.152	17.13	0.8927	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			49.69120	49.752	17.13	0.1073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			957.00400	922.048	17.20	0.8265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			90.00400	90.648	17.20	0.1735	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			787.48220	754.209	17.34	0.7549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			140.48220	142.809	17.34	0.2451	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,167.91690	1,132.393	17.13	0.8905	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			50.91690	50.993	17.13	0.1095	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,006.03870	970.904	17.19	0.8435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			79.03870	79.504	17.19	0.1565	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			467.12240	438.408	17.93	0.5507	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			340.12240	347.008	17.93	0.4493	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			862.29980	827.798	17.24	0.7895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			115.29980	116.398	17.24	0.2105	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			846.97410	812.564	17.25	0.7829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			119.97410	121.164	17.25	0.2171	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			327.39630	303.758	18.50	0.4253	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			520.39630	532.358	18.50	0.5747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			638.53830	606.867	17.59	0.6718	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			211.53830	215.467	17.59	0.3282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			520.15150	490.361	17.82	0.5914	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			293.15150	298.961	17.82	0.4086	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			279.38640	257.672	18.79	0.3755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			612.38640	626.272	18.79	0.6245	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			374.09890	348.823	18.25	0.4708	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			447.09890	457.423	18.25	0.5292	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			334.81290	310.900	18.46	0.4327	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			507.81290	519.500	18.46	0.5673	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			167.02160	150.940	19.69	0.2447	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			940.02160	959.540	19.69	0.7553	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			299.14210	276.606	18.67	0.3964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			572.14210	585.206	18.67	0.6036	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			292.42280	270.161	18.71	0.3893	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			585.42280	598.761	18.71	0.6107	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	15.60	Call			102.99490	91.199	20.47	0.1599	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,275.99490	1,299.799	20.47	0.8401	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			251.93470	231.449	18.98	0.3455	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			674.93470	690.049	18.98	0.6545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			211.58440	193.098	19.29	0.2992	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			784.58440	801.698	19.29	0.7008	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			62.91420	54.243	21.18	0.1016	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,635.91420	1,662.843	21.18	0.8984	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			148.12150	133.192	19.88	0.2206	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,021.12150	1,041.792	19.88	0.7794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			116.29990	103.515	20.27	0.1783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,189.29990	1,212.115	20.27	0.8217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			39.64760	33.272	21.73	0.0659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,972.64760	2,001.872	21.73	0.9341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			91.19610	80.328	20.66	0.1432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,364.19610	1,388.928	20.66	0.8568	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			75.05740	65.508	20.97	0.1198	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,508.05740	1,534.108	20.97	0.8802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			27.69180	22.723	22.15	0.0467	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,240.69180	2,271.324	22.15	0.9533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			60.54420	52.087	21.23	0.0981	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,663.54420	1,690.687	21.23	0.9019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			44.50290	37.608	21.59	0.0735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,887.50290	1,916.208	21.59	0.9265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			20.91880	16.853	22.48	0.0355	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,453.91880	2,485.453	22.48	0.9645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			38.14990	31.940	21.77	0.0635	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,001.14990	2,030.540	21.77	0.9365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			32.70700	27.124	21.95	0.0548	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,115.70700	2,145.724	21.95	0.9452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			7.46390	6.091	24.07	0.0136	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,280.46390	3,314.691	24.07	0.9864	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			26.99250	22.113	22.18	0.0455	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,259.99250	2,290.713	22.18	0.9545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			25.64800	20.942	22.24	0.0433	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,298.64800	2,329.542	22.24	0.9567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.60990	0.546	26.39	0.0014	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,123.60990	5,159.146	26.39	0.9986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			17.51830	13.945	22.69	0.0298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,590.51830	2,622.545	22.69	0.9702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			9.44530	7.508	23.61	0.0166	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,082.44530	3,116.108	23.61	0.9834	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			341.80470	317.917	18.65	0.4165	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			582.30470	594.217	18.65	0.5835	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			5.72170	4.848	24.17	0.0102	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,803.42170	3,838.348	24.17	0.9898	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			4.57940	3.913	24.30	0.0084	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,962.27940	3,997.413	24.30	0.9916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,656.48310	2,620.275	20.87	0.9911	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.18310	3.775	20.87	0.0089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,047.93450	1,011.851	17.25	0.8313	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			95.63450	95.351	17.25	0.1687	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			190.45340	173.966	19.90	0.2522	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,032.55340	1,051.866	19.90	0.7478	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			168.95440	157.657	20.70	0.2105	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,361.95440	1,386.557	20.70	0.7895	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			485.11980	459.474	18.47	0.4848	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			554.21980	564.474	18.47	0.5152	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,167.25660	1,127.653	17.08	0.8107	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			136.75660	133.153	17.08	0.1893	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			21.81640	21.977	26.86	0.0306	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,261.31640	4,297.477	26.86	0.9694	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			20.91650	21.100	27.04	0.0294	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,340.41650	4,376.600	27.04	0.9706	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,738.55320	2,702.235	19.53	0.9850	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.05320	7.735	19.53	0.0150	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			352.20130	334.428	19.45	0.3656	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			878.90130	897.128	19.45	0.6344	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			144.41720	138.309	21.59	0.1731	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,751.11720	1,781.009	21.59	0.8269	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,373.97350	1,333.755	16.95	0.8655	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			90.67350	86.455	16.95	0.1345	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			152.99150	147.336	21.77	0.1729	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,888.89150	1,919.336	21.77	0.8271	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			146.04450	140.760	21.87	0.1661	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,941.94450	1,972.760	21.87	0.8339	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			430.04340	409.375	19.21	0.4086	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			815.94340	831.375	19.21	0.5914	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,449.62490	1,407.683	17.03	0.8498	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			117.52490	111.583	17.03	0.1502	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			295.30860	282.910	20.47	0.2897	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,303.20860	1,326.810	20.47	0.7103	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			101.67580	99.353	22.99	0.1158	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,599.57580	2,633.253	22.99	0.8842	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,834.19600	2,797.311	17.89	0.9819	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.19600	10.311	17.89	0.0181	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,304.15880	1,262.103	17.18	0.7957	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			181.15880	175.103	17.18	0.2043	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			35.97930	36.555	27.11	0.0415	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,812.97930	4,849.555	27.11	0.9585	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,087.35640	2,047.275	17.20	0.9239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			59.55640	55.375	17.20	0.0761	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	14/12/2016	Foreign Exchange Option	12.65	Call			2,078.30670	2,038.169	17.19	0.9229	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			60.50670	56.269	17.19	0.0771	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,069.26920	2,029.076	17.19	0.9218	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			61.46920	57.176	17.19	0.0782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,532.53030	1,488.343	17.07	0.8278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			160.63030	152.443	17.07	0.1722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,243.26780	1,200.744	17.35	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			261.36780	254.843	17.35	0.2523	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,548.25320	1,504.035	17.06	0.8316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			103.19150	95.012	16.85	0.1191	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,630.45340	6,666.496	26.50	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.03980	3.079	26.50	0.0043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,331.13980	8,367.179	26.50	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,897.74410	2,861.074	17.85	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.84410	15.174	17.85	0.0237	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,785.09150	1,740.912	16.85	0.8809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,235.04440	6,271.069	26.50	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			15.66460	15.695	26.50	0.0187	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,333.76460	6,369.795	26.50	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,603.92650	1,559.633	17.01	0.8443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			142.02650	133.733	17.01	0.1557	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			12.35340	12.396	26.50	0.0151	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,645.05650	5,681.022	26.50	0.9698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			25.74770	25.721	26.50	0.0290	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,703.84770	5,739.821	26.50	0.9710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.09600	0.100	26.50	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,258.19600	12,294.200	26.50	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			16.94440	16.969	26.50	0.0200	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,303.23940	5,339.142	26.50	0.9620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			31.86060	31.789	26.50	0.0349	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,429.96060	5,465.889	26.50	0.9651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			12.95720	12.998	26.50	0.0158	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,571.05720	6,607.098	26.50	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			26.95650	26.922	26.50	0.0302	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,060.44880	5,096.288	26.50	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			40.80490	40.658	26.50	0.0433	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,108.90490	5,144.758	26.50	0.9567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			18.32280	18.341	26.50	0.0215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,136.42280	6,172.441	26.50	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			35.13940	35.042	26.50	0.0380	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,388.59820	4,424.149	26.50	0.9307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			63.30940	62.939	26.50	0.0633	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,531.40940	4,567.039	26.50	0.9367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			29.98770	29.931	26.50	0.0331	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,508.08770	5,544.031	26.50	0.9669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			42.34880	42.188	26.50	0.0447	0.00	0	1,365

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	18.45	Put			3,859.33230	3,897.426	25.87	0.9098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			76.23840	75.724	26.50	0.0741	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,284.33840	4,319.824	26.50	0.9259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			39.02160	38.891	26.50	0.0417	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,167.12160	5,202.991	26.50	0.9583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			70.49820	70.049	26.50	0.0693	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,521.58620	3,558.811	25.00	0.8979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			102.71530	103.993	25.05	0.1013	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,540.81530	3,578.093	25.05	0.8987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			58.89870	58.575	26.50	0.0595	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,626.99870	4,662.675	26.50	0.9405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			91.23230	93.326	25.87	0.0902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,425.58350	3,462.523	24.75	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			106.25960	107.286	24.83	0.1047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,454.35960	3,491.386	24.83	0.8953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			71.51150	71.051	26.50	0.0702	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,369.61150	4,405.151	26.50	0.9298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			103.48620	104.711	25.00	0.1021	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,959.17020	2,994.413	23.53	0.8717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			123.06950	122.889	23.91	0.1208	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,101.16950	3,136.989	23.91	0.8792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			92.50770	94.511	25.77	0.0914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,820.60770	3,858.611	25.77	0.9086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			107.48350	108.423	24.75	0.1059	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,454.34160	2,486.164	22.49	0.8334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			172.14610	168.170	22.55	0.1632	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,490.24610	2,522.270	22.55	0.8368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			105.05610	106.168	24.90	0.1036	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,483.15610	3,520.268	24.90	0.8964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			131.07020	130.313	23.53	0.1283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,338.42290	2,369.544	22.29	0.8219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			181.51800	177.077	22.42	0.1709	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,409.61800	2,441.177	22.42	0.8291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			121.55760	121.487	23.98	0.1193	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,129.65760	3,165.587	23.98	0.8807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			176.24160	172.064	22.49	0.1666	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,214.97810	2,245.278	22.08	0.8086	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			198.41070	193.130	22.19	0.1846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,276.51070	2,307.230	22.19	0.8154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			131.63210	130.834	23.51	0.1288	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,949.73210	2,984.934	23.51	0.8712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			190.32290	185.444	22.29	0.1781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,024.23930	2,053.101	21.74	0.7856	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			227.74100	221.013	21.84	0.2079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,075.84100	2,105.113	21.84	0.7921	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			177.28460	173.055	22.48	0.1674	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	16.95	Put			2,445.38460	2,477.155	22.48	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			206.87810	201.178	22.08	0.1914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,796.34720	1,823.185	21.33	0.7536	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			260.20150	251.899	21.50	0.2329	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,888.30150	1,915.999	21.50	0.7671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			197.23300	192.011	22.20	0.1837	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,285.33300	2,316.111	22.20	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			236.13930	229.001	21.74	0.2144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,512.60380	1,536.771	20.80	0.7052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			342.46570	330.646	20.81	0.2933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,520.56570	1,544.746	20.81	0.7067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			225.01170	218.418	21.87	0.2057	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,093.11170	2,122.518	21.87	0.7943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			278.24720	269.085	21.33	0.2464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,379.29830	1,401.488	20.48	0.6794	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			354.88830	342.489	20.70	0.3022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,472.98830	1,496.589	20.70	0.6978	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			246.36150	238.726	21.64	0.2223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,964.46150	1,992.826	21.64	0.7777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			344.50380	332.671	20.80	0.2948	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,169.00950	1,187.646	19.97	0.6321	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			424.59920	408.544	20.15	0.3503	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,242.69920	1,262.644	20.15	0.6497	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			314.50530	303.653	21.03	0.2731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,632.60530	1,657.753	21.03	0.7269	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			381.19830	367.388	20.48	0.3206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			893.01700	905.582	19.25	0.5545	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			508.65910	488.570	19.60	0.4052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,026.75910	1,042.670	19.60	0.5948	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			352.78420	340.499	20.72	0.3007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,480.88420	1,504.599	20.72	0.6993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			450.90950	433.546	19.97	0.3679	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			767.83000	777.194	18.92	0.5114	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			607.52470	582.655	19.10	0.4646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			835.62470	846.755	19.10	0.5354	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			407.13690	391.968	20.28	0.3385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,295.23690	1,316.068	20.28	0.6615	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			574.91700	551.482	19.25	0.4455	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			598.59320	603.134	18.46	0.4426	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			720.49780	691.146	18.64	0.5270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			668.59780	675.246	18.64	0.4730	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			505.60350	485.649	19.62	0.4032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,033.70350	1,049.749	19.62	0.5968	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			649.73000	623.094	18.92	0.4886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			466.33870	466.788	18.08	0.3781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			880.78900	846.251	18.18	0.6050	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	14.30	Put			498.88900	500.351	18.18	0.3950	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			582.01730	558.265	19.22	0.4497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			880.11730	892.365	19.22	0.5503	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			780.49320	749.034	18.46	0.5574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			276.79120	271.613	17.42	0.2638	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,050.04910	1,011.483	17.76	0.6772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			368.14910	365.583	17.76	0.3228	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			690.42140	662.191	18.75	0.5110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			708.52140	716.291	18.75	0.4890	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			918.23870	882.688	18.08	0.6219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			169.43120	161.327	17.10	0.1798	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,387.38330	1,343.761	17.21	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			205.48330	197.862	17.21	0.2096	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			804.64600	772.395	18.39	0.5692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			572.74600	576.495	18.39	0.4308	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,208.69120	1,167.513	17.42	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			156.35320	148.135	17.06	0.1684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,540.38020	1,496.178	17.06	0.8297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			158.48020	150.278	17.06	0.1703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			934.66780	898.695	18.04	0.6291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			452.76780	452.795	18.04	0.3709	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,501.33120	1,457.227	17.10	0.8202	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,176.04090	1,134.006	17.59	0.6938	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			374.04090	367.906	17.59	0.3062	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			355.00470	344.529	21.23	0.2810	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,773.00470	1,798.429	21.23	0.7190	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			446.56880	432.756	20.68	0.3305	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,550.86880	1,572.956	20.68	0.6695	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,130.73280	1,090.944	17.78	0.6637	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			445.03280	441.144	17.78	0.3363	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			635.92580	620.462	20.24	0.3999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,416.72580	1,436.562	20.24	0.6001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			624.86780	609.861	20.30	0.3942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,445.66780	1,465.961	20.30	0.6058	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			362.16760	357.620	22.12	0.2505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,442.96760	2,473.720	22.12	0.7495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			211.75000	216.423	24.45	0.1564	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,722.55000	3,762.523	24.45	0.8436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			740.71540	720.613	19.73	0.4507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,181.51540	1,196.713	19.73	0.5493	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			180.88050	187.718	25.60	0.1345	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,261.68050	4,303.818	25.60	0.8655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			163.11590	168.586	26.21	0.1209	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,623.91590	4,664.686	26.21	0.8791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			403.43730	397.283	21.80	0.2744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,234.23730	2,263.383	21.80	0.7256	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			744.06710	723.829	19.71	0.4522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,174.86710	1,189.929	19.71	0.5478	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			55.36920	58.529	26.21	0.0491	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,556.16920	6,594.629	26.21	0.9509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			211.13480	215.848	24.47	0.1560	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,731.93480	3,771.948	24.47	0.8440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			785.50650	763.641	19.53	0.4714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,096.30650	1,109.741	19.53	0.5286	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			747.43430	727.061	19.70	0.4538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,168.23430	1,183.161	19.70	0.5462	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			429.80660	426.652	22.04	0.2742	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,445.10660	2,476.952	22.04	0.7258	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,506.92550	1,466.876	17.82	0.7074	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			452.22550	447.176	17.82	0.2926	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,460.66040	1,422.659	17.96	0.6845	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			518.96040	515.759	17.96	0.3155	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			527.54710	522.530	21.56	0.3181	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,155.84710	2,185.630	21.56	0.6819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			996.28440	980.232	19.81	0.4896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,305.08440	1,323.532	19.81	0.5104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			992.77060	976.837	19.82	0.4883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,311.57060	1,330.137	19.82	0.5117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			905.85610	893.086	20.16	0.4551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			203.17910	187.726	16.55	0.1437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			0.00000	602.666	18.11	0.3235	1,205,332.80	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,240.99790	1,216.535	18.95	0.5763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			929.79790	939.835	18.95	0.4237	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			419.13780	423.385	23.25	0.2396	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,367.93780	3,406.685	23.25	0.7604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,404.37910	2,354.426	16.55	0.8563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,818.69320	3,861.414	24.11	0.7863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			296.30440	308.871	25.97	0.1724	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,805.10440	4,852.171	25.97	0.8276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			989.26450	973.449	19.83	0.4870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,318.06450	1,336.749	19.83	0.5130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			0.00000	1,539.366	18.11	0.6765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,484.65610	1,506.385	20.16	0.5449	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.00000	654.331	21.47	0.3512	2,617,325.20	4,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			0.00000	2,217.631	21.47	0.6488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			999.81730	983.640	19.79	0.4910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,298.61730	1,316.940	19.79	0.5090	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			369.89320	378.114	24.11	0.2137	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			492.14860	495.929	22.97	0.2658	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,204.14860	3,242.229	22.97	0.7342	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,824.51520	1,785.075	17.90	0.7226	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			506.51520	501.374	17.90	0.2774	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,766.73440	2,799.558	22.21	0.6619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			722.65580	724.760	22.18	0.3396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,750.55580	2,783.260	22.18	0.6604	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			720.74170	722.906	22.20	0.3389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,758.64170	2,791.406	22.20	0.6611	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			718.83440	721.058	22.21	0.3381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,810.34730	2,840.275	22.06	0.6292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			885.33220	886.820	22.07	0.3701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,818.23220	2,848.220	22.07	0.6299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,230.49740	1,221.749	20.73	0.4810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,853.39740	1,873.149	20.73	0.5190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			889.56890	890.942	22.05	0.3715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,802.46890	2,832.342	22.05	0.6285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			887.44730	888.875	22.06	0.3708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			986.73350	988.973	22.18	0.3786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,064.53350	3,093.273	22.18	0.6214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			984.60550	986.901	22.19	0.3779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,072.40550	3,101.201	22.19	0.6221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			982.48350	984.834	22.20	0.3773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,080.28350	3,109.134	22.20	0.6227	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,074.37310	1,077.515	22.27	0.3840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,317.17310	3,344.715	22.27	0.6160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,072.25990	1,075.451	22.27	0.3834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,325.05990	3,352.651	22.27	0.6166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,070.14410	1,073.385	22.28	0.3828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,332.94410	3,360.585	22.28	0.6172	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,822,658.00</b>	<b>6,000</b>	<b>1,588,968</b>
<b>Total \$ / R</b>												<b>343,372,816.10</b>	<b>29,226</b>	<b>2,461,789</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.39140		14.42700			0.0000	0.00	0	797
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.64590		14.68190			0.0000	43,937.70	3	131
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.88390		14.91920			0.0000	0.00	0	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.16670		15.20120			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>43,937.70</b>	<b>3</b>	<b>980</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			21,407.78970	19,546.035	19.27	0.3021	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			77,707.78970	79,406.035	19.27	0.6979	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			21,158.43890	19,309.781	19.29	0.2992	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			78,458.43890	80,169.781	19.29	0.7008	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			20,911.98360	19,076.376	19.31	0.2962	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			79,211.98360	80,936.376	19.31	0.7038	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			57,902.93500	55,544.874	19.25	0.4477	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			88,712.93500	89,954.874	19.25	0.5523	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			57,550.74820	55,208.517	19.27	0.4456	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			89,360.74820	90,618.517	19.27	0.5544	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			57,200.60940	54,873.830	19.29	0.4435	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			90,010.60940	91,283.830	19.29	0.5565	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			244,296.75600	247,372.041	22.12	0.7495	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			36,062.14940	35,613.492	22.14	0.2496	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			245,142.14940	248,223.492	22.14	0.7504	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			36,372.49870	35,911.694	22.11	0.2514	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			243,452.49870	246,521.694	22.11	0.7486	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			36,216.75600	35,762.041	22.12	0.2505	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			74,073.60700	73,440.967	20.98	0.3875	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			190,953.60700	193,770.967	20.98	0.6125	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			73,827.21350	73,204.729	20.99	0.3864	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			191,707.21350	194,534.729	20.99	0.6136	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			73,582.35680	72,968.903	21.01	0.3854	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			192,462.35680	195,298.904	21.01	0.6146	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>43,937.70</b>	<b>3</b>	<b>980</b>
£ / R	On	15/08/2016	Foreign Exchange Future			18.76000		18.79480		0.0000		0.00	0	131
£ / R	On	18/08/2016	Foreign Exchange Future			18.77280		18.80800		0.0000		0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future			18.82940		18.86760		0.0000		0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.86230		18.89950		0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.90690		18.94340		0.0000		74,701,161.90	3,951	56,970
£ / R	On	19/12/2016	Foreign Exchange Future			19.27660		19.31210		0.0000		34,158,135.20	1,772	1,202
£ / R	On	13/03/2017	Foreign Exchange Future			19.62480		19.66180		0.0000		1,962,480.00	100	1,815
£ / R	On	25/04/2017	Foreign Exchange Future			19.80640		19.84320		0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.04180		20.07820		0.0000		921,922.80	46	9,571
£ / R	On	18/12/2017	Foreign Exchange Future			20.37120		20.40290		0.0000		0.00	0	520
<b>Total £ / R Future</b>												<b>111,743,699.90</b>	<b>5,869</b>	<b>70,285</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			9.55330	8.077	19.04	0.0271	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,584.75330	1,618.077	19.04	0.9729	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			207.10800	185.573	15.76	0.3824	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			399.10800	412.773	15.76	0.6176	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			290.93190	263.979	15.60	0.4169	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			463.33190	474.579	15.60	0.5831	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,951.64540	6,988.502	30.71	0.9985	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,356.83310	3,393.582	21.42	0.9874	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			6.29350	5.844	21.45	0.0125	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,366.79350	3,403.544	21.45	0.9875	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			6.25430	5.806	21.48	0.0125	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,376.75430	3,413.506	21.48	0.9875	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1.14540	0.802	30.71	0.0015	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			14.12300	13.470	18.10	0.0306	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,314.62300	2,351.170	18.10	0.9694	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			6.33310	5.882	21.42	0.0126	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	18.90	Call			486.55250	458.888	15.85	0.5145	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			443.15250	451.988	15.85	0.4855	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			171.67620	156.847	16.47	0.2333	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,058.27620	1,079.947	16.47	0.7667	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			64.37260	53.906	16.26	0.0998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,065.28560	4,101.224	23.03	0.9857	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			8.67100	8.113	23.07	0.0142	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,075.27100	4,111.213	23.07	0.9858	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,972.06060	3,006.497	19.45	0.9742	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			10.48460	9.417	21.25	0.0175	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,567.08460	3,602.517	21.25	0.9825	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			3.78530	3.294	29.14	0.0051	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,360.38530	6,396.394	29.14	0.9949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			8.68560	8.124	23.03	0.0143	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,630.97260	1,657.006	16.26	0.9002	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			8.70030	8.135	22.99	0.0143	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,055.30030	4,091.235	22.99	0.9857	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			8.02930	7.670	25.39	0.0125	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,664.62930	4,700.770	25.39	0.9875	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			15.46060	13.397	19.45	0.0258	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			98.38650	90.330	18.45	0.0912	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,436.28650	3,463.730	18.45	0.9088	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			18.14450	19.387	24.69	0.0187	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,646.04450	7,682.787	24.69	0.9813	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			99.81610	91.698	18.44	0.0923	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			405.05020	409.885	16.24	0.3079	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,773.60660	3,802.128	18.55	0.9280	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			60.55530	62.653	22.84	0.0561	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,208.45530	5,246.053	22.84	0.9439	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,299.52210	2,264.495	16.44	0.8840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			117.42210	117.895	16.44	0.1160	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,307.15020	1,276.485	16.24	0.6921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,417.71610	3,445.098	18.44	0.9077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			99.10000	91.011	18.45	0.0917	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,427.00000	3,454.411	18.45	0.9083	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			234.26570	221.950	18.10	0.1931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,332.16570	2,355.350	18.10	0.8069	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			75.70660	68.728	18.55	0.0720	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			192.72750	182.263	19.84	0.1270	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,290.92750	4,317.463	19.84	0.8730	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			194.48270	184.022	19.84	0.1280	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,272.68270	4,299.222	19.84	0.8720	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			193.60310	183.140	19.84	0.1275	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,281.80310	4,308.340	19.84	0.8725	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			272.57360	287.068	20.84	0.1648	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,409.37360	4,460.668	20.84	0.8352	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,961.80000	3,998.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,941.80000	3,978.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,951.80000	3,988.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		627.41640	615.992	21.06	0.2341	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		5,384.51640	5,404.792	21.06	0.7659	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		629.35000	617.913	21.04	0.2348	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		5,366.45000	5,386.713	21.04	0.7652	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		628.38190	616.951	21.05	0.2344	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		5,375.48190	5,395.751	21.05	0.7656	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>78,832</b>
<b>Total £ / R</b>											<b>111,743,699.90</b>	<b>5,869</b>	<b>149,117</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13759	0.13672			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14061	0.13969			0.0000	0.00	0	4,001
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14349	0.14257			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14696	0.14600			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>6,460</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		2,672.95350	2,759.942	20.96	0.9978	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		0.95350	0.742	20.96	0.0022	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		1,682.95990	1,768.254	18.52	0.9758	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		10.95990	9.054	18.52	0.0242	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		799.03470	866.767	18.18	0.8035	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		127.03470	107.567	18.18	0.1965	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call		0.00000	0.000	28.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		27,031.10000	26,938.900	28.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call		0.00000	0.000	28.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		28,031.10000	27,938.900	28.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call		0.00000	0.000	28.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		29,031.10000	28,938.900	28.92	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put		1,388.36550	1,334.116	21.08	0.5726	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call		423.77180	452.881	22.72	0.3026	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put		2,166.37180	2,103.981	22.72	0.6974	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call		1,009.25610	1,056.203	19.50	0.5936	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put		751.85610	707.303	19.50	0.4064	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call		645.76550	683.016	21.08	0.4274	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put		1,396.58810	1,345.224	21.24	0.5006	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call		716.24080	753.892	22.58	0.3853	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put		2,115.94080	2,057.792	22.58	0.6147	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call		527.76090	559.897	23.95	0.2980	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put		2,927.46090	2,863.797	23.95	0.7020	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call		996.88810	1,041.324	21.24	0.4994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,460</b>
€ / R	On	29/07/2016	Foreign Exchange Future			15.81540		15.70140			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.85100		15.75290			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			15.99020		15.89240			0.0000	6,092,266.20	381	38,483
€ / R	On	30/09/2016	Foreign Exchange Future			16.03270		15.93360			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.34100		16.23920			0.0000	2,042,625.00	125	18,015
€ / R	On	13/03/2017	Foreign Exchange Future			16.67150		16.56880			0.0000	2,083,937.50	125	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			17.06640		16.95930			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.28390		17.17280			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>10,218,828.70</b>	<b>631</b>	<b>138,812</b>
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			0.98220	0.338	39.16	0.0034	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			1,019.58220	904.938	39.16	0.9966	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			23.91320	25.570	18.98	0.0849	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,081.01320	984.570	18.98	0.9151	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			91.62080	67.595	16.37	0.1313	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,035.97050	1,109.401	16.38	0.8662	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			93.57050	69.201	16.38	0.1338	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			178.38570	192.116	18.39	0.2851	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,101.19280	1,177.321	16.29	0.8851	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,229.26950	1,140.239	18.90	0.7923	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,027.95180	1,101.035	16.39	0.8638	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			95.55180	70.835	16.39	0.1362	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			468.83310	509.651	17.10	0.5818	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			78.79280	57.121	16.29	0.1149	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,044.02080	1,117.795	16.37	0.8687	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			386.43310	329.451	17.10	0.4182	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			965.98570	881.916	18.39	0.7149	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			121.66950	130.439	18.90	0.2077	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			169.26790	180.832	19.00	0.2478	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,215.66790	1,128.131	19.00	0.7522	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			502.80820	529.603	18.68	0.4098	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,163.60820	1,088.603	18.68	0.5902	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			55.69130	57.863	23.48	0.0591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,616.49130	4,516.863	23.48	0.9409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			26.78630	28.451	24.04	0.0312	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,687.58630	5,587.451	24.04	0.9688	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			676.13200	710.844	18.05	0.5099	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			836.93200	769.844	18.05	0.4901	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			637.61660	670.576	18.17	0.4889	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			898.41660	829.576	18.17	0.5111	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,241.52010	1,165.043	18.82	0.6104	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			476.40600	501.987	18.79	0.3932	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	16.99	Put			1,227.20600	1,150.987	18.79	0.6068	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			473.55490	499.007	18.80	0.3914	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,234.35490	1,158.007	18.80	0.6086	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			470.72010	496.043	18.82	0.3896	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			389.61150	407.848	20.58	0.2673	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,510.81150	2,426.348	20.58	0.7327	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			387.99830	406.171	20.60	0.2663	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,519.19830	2,434.671	20.60	0.7337	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			386.39260	404.498	20.61	0.2654	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,527.59260	2,442.998	20.61	0.7346	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			576.87830	603.781	20.79	0.3100	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,797.57830	2,717.381	20.79	0.6900	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			575.12140	601.961	20.80	0.3092	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,805.82140	2,725.561	20.80	0.6908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			573.36540	600.148	20.81	0.3084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,814.06540	2,733.748	20.81	0.6916	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			753.17120	781.921	21.08	0.3396	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,040.37120	2,958.021	21.08	0.6604	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			751.27640	779.973	21.09	0.3389	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,048.47640	2,966.073	21.09	0.6611	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			749.38760	778.031	21.10	0.3381	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,056.58760	2,974.131	21.10	0.6619	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>10,218,828.70</b>	<b>631</b>	<b>185,184</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.79620		10.75710			0.0000	4,048,575.00	375	8,139
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.95720		10.91710			0.0000	1,369,650.00	125	207
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.11050		11.06850			0.0000	1,388,812.50	125	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.29410		11.25050			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.37630		11.33010			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>6,807,037.50</b>	<b>625</b>	<b>11,651</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			39.22810	32.643	13.18	0.1198	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			597.64180	629.934	13.15	0.8767	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			40.54180	33.734	13.15	0.1233	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			589.20640	621.057	13.12	0.8732	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			42.10640	34.857	13.12	0.1268	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			606.32810	638.843	13.18	0.8802	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			510.18560	527.101	13.26	0.6450	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			253.08560	229.901	13.26	0.3550	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			504.34050	521.168	13.27	0.6407	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			257.24050	233.968	13.27	0.3593	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			498.53860	515.279	13.28	0.6364	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			261.43860	238.079	13.28	0.3636	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			228.84930	239.876	15.58	0.2957	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	11.96	Put			1,120.34930	1,089.376	15.58	0.7043	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			232.74260	243.847	15.54	0.2999	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,104.24260	1,073.347	15.54	0.7001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			230.78710	241.853	15.56	0.2978	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,112.28710	1,081.353	15.56	0.7022	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,184.28420	1,157.249	15.96	0.6424	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			369.48980	386.112	15.93	0.3613	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,168.98980	1,142.012	15.93	0.6387	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			367.12870	383.722	15.95	0.3594	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,176.62870	1,149.622	15.95	0.6406	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			364.78420	381.349	15.96	0.3576	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			462.52600	481.714	16.32	0.3823	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,302.42600	1,275.414	16.32	0.6177	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			460.01900	479.183	16.34	0.3807	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,309.91900	1,282.883	16.34	0.6193	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			457.52680	476.663	16.35	0.3791	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,317.42680	1,290.363	16.35	0.6209	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>6,807,037.50</b>	<b>625</b>	<b>11,651</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.91330		10.91760			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.10920		11.11360			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.29330		11.29660			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			10.52690	9.686	17.80	0.0340	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,472.92690	1,476.386	17.80	0.9660	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			10.30510	9.485	17.83	0.0333	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,482.70510	1,486.185	17.83	0.9667	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			10.08830	9.288	17.86	0.0327	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,492.48830	1,495.988	17.86	0.9673	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			89.44980	89.613	17.49	0.1490	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,505.84980	1,510.413	17.49	0.8510	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			91.42910	91.548	17.45	0.1519	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,487.82910	1,492.348	17.45	0.8481	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			90.43460	90.575	17.47	0.1504	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,496.83460	1,501.375	17.47	0.8496	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			177.21310	178.550	17.56	0.2138	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,610.61310	1,615.250	17.56	0.7862	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			175.84890	177.208	17.58	0.2124	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,619.24890	1,623.908	17.58	0.7876	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			174.49610	175.876	17.59	0.2110	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,627.89610	1,632.576	17.59	0.7890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.69810		14.56030			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.03740		14.89440			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.35890		15.21230			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			36.27760	37.348	21.32	0.0725	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,075.97760	1,939.249	21.32	0.9275	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			35.90910	36.962	21.35	0.0718	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,085.60910	1,948.861	21.35	0.9282	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			35.54580	36.579	21.38	0.0711	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,095.24580	1,958.479	21.38	0.9289	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,019.31940	1,894.951	20.84	0.7663	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			232.25390	250.751	20.85	0.2325	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,027.85390	1,903.351	20.85	0.7675	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			230.79790	249.161	20.86	0.2312	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,036.39790	1,911.761	20.86	0.7688	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			233.71940	252.351	20.84	0.2337	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			405.02640	431.662	21.13	0.2915	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,262.72640	2,142.762	21.13	0.7085	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			408.54590	435.446	21.11	0.2937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,246.24590	2,126.546	21.11	0.7063	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			406.78190	433.549	21.12	0.2926	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,254.48190	2,134.650	21.12	0.7074	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			2.15610		2.15500			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18470		2.18360			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20990		2.20880			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			31.11430	28.659	19.36	0.0450	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,981.11430	2,967.659	19.36	0.9550	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			28.25790	25.923	19.49	0.0410	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,078.25790	3,064.923	19.49	0.9590	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			25.67480	23.456	19.61	0.0374	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,175.67480	3,162.456	19.61	0.9626	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,061.71640	3,050.265	18.37	0.8428	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			219.79380	219.132	18.20	0.1723	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,883.79380	2,872.132	18.20	0.8277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			208.45470	207.899	18.29	0.1646	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,972.45470	2,960.899	18.29	0.8354	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			197.71640	197.265	18.37	0.1572	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,149.73280	3,140.272	18.87	0.7576	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			422.01830	423.697	18.94	0.2351	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,234.01830	3,224.697	18.94	0.7649	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			406.89870	408.707	19.02	0.2280	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,318.89870	3,309.707	19.02	0.7720	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			437.73280	439.272	18.87	0.2424	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>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.15170		2.13800			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19970		2.18540			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,758.37410	2,624.512	19.00	0.9369	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			43.90870	47.758	18.49	0.0727	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,563.90870	2,430.758	18.49	0.9273	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			41.01510	44.489	18.74	0.0677	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,661.01510	2,527.489	18.74	0.9323	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			38.37410	41.512	19.00	0.0631	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			213.70560	238.296	18.83	0.1786	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,059.70560	2,941.296	18.83	0.8214	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			201.51870	226.619	18.91	0.1710	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,147.51870	3,029.619	18.91	0.8290	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			189.97940	215.530	18.99	0.1637	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,235.97940	3,118.530	18.99	0.8363	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>306</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.85650		1.86080			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89110		1.89530			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92250		1.92650			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			41.44110	33.892	21.23	0.0548	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,633.44110	2,668.892	21.23	0.9452	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			37.20870	30.047	21.31	0.0493	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,729.20870	2,765.047	21.31	0.9507	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			33.40290	26.622	21.38	0.0442	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,825.40290	2,861.622	21.38	0.9558	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			298.94030	287.221	21.16	0.2138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,545.94030	2,576.221	21.16	0.7862	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			284.90290	273.790	21.27	0.2051	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,631.90290	2,662.790	21.27	0.7949	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			271.57300	261.041	21.39	0.1968	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,718.57300	2,750.041	21.39	0.8032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			536.96850	521.434	20.92	0.2858	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,671.96850	2,696.434	20.92	0.7142	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			519.53760	503.888	21.02	0.2775	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,754.53760	2,778.888	21.02	0.7225	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			501.81140	487.024	21.12	0.2695	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,836.81140	2,862.024	21.12	0.7305	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			0.14060		0.14110			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14070		0.14120			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14080		0.14080			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04200		0.04300			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04120		0.04220			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04080		0.04170			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.14610		10.14060			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.28780		10.28240			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.42490		10.41740			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			708.65170	711.552	14.36	0.9044	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			28.05170	25.452	14.36	0.0956	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			699.70890	702.526	14.34	0.9013	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			29.10890	26.426	14.34	0.0987	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			690.79920	693.531	14.33	0.8982	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			30.19920	27.431	14.33	0.1018	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			195.24650	194.703	15.75	0.3127	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			762.84650	756.903	15.75	0.6873	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			192.94100	192.428	15.77	0.3097	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			770.54100	764.628	15.77	0.6903	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			190.66010	190.179	15.79	0.3067	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			778.26010	772.379	15.79	0.6933	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	13/03/2017	Foreign Exchange Option	11.10	Call			281.90420	282.642	16.41	0.3376	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			964.50420	957.742	16.41	0.6624	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			279.54810	280.317	16.43	0.3353	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			972.14810	965.417	16.43	0.6647	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			284.28090	284.984	16.39	0.3399	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			956.88090	950.084	16.39	0.6601	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>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.34140		1.33810			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35690		1.35350			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37220		1.36850			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	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			819.00000	786.000		1.0000	0.00	0	0
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			619.00000	586.000		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			719.00000	686.000		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			565.00000	531.000		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			665.00000	631.000		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			465.00000	431.000		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			515.00000	478.000		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			615.00000	578.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			715.00000	678.000		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			1.31380		1.32100			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31620		1.32100			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31850		1.32100			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			1.11110		1.10160			0.0000	14,444.30	13	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11570		1.10610			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
QUANTO	€On	13/03/2017	Foreign Exchange Future			1.12010		1.11060			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>14,444.30</b>	<b>13</b>	<b>11,955</b>
<b>Total QUANTO € / \$</b>												<b>14,444.30</b>	<b>13</b>	<b>11,955</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,022.91000		24,957.27000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,492.59000		25,423.52000			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			10.62940		10.62210			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.81050		10.80200			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			28.20580	26.213	16.75	0.0862	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,026.10580	1,016.813	16.75	0.9138	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			27.54520	25.561	16.76	0.0844	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,035.44520	1,026.161	16.76	0.9156	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			26.89890	24.925	16.78	0.0825	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,044.79890	1,035.525	16.78	0.9175	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			137.54250	138.575	17.04	0.2198	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,145.54250	1,138.075	17.04	0.7802	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			136.03450	137.088	17.06	0.2178	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,154.03450	1,146.588	17.06	0.7822	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			134.54530	135.621	17.08	0.2157	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,162.54530	1,155.121	17.08	0.7843	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			4.72040		4.70090			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.70780		4.68560			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			3.33550	3.574	15.51	0.0333	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			572.43550	553.174	15.51	0.9667	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			3.60240	3.873	15.28	0.0362	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			552.70240	533.473	15.28	0.9638	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.46550	3.719	15.39	0.0347	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			562.56550	543.319	15.39	0.9653	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			23.61770	24.788	15.07	0.1181	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			628.01770	606.988	15.07	0.8819	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			22.77260	23.899	15.09	0.1145	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			637.17260	616.099	15.09	0.8855	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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			21.95560	23.041	15.10	0.1109	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			646.35560	625.241	15.10	0.8891	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			1.36210		1.38880			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.30570		1.31330			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.25770		1.26390			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>468 378 106.20</b>	<b>30,367</b>	<b>1,116,394</b>
<b>Total Options</b>												<b>3 822 658.00</b>	<b>6,000</b>	<b>1,714,172</b>
<b>Grand Total:</b>												<b>472,200,764.20</b>	<b>36,367</b>	<b>2,830,566</b>