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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2016 Foreign Exchange Future			14.36150		14.32300			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.39360		14.32310			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.39360		14.32310			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.39370		14.32600			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.39650		14.32890			0.0000	0.00	0	2,155
\$ / R On 01/08/2016 Foreign Exchange Future			14.40520		14.33760			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.40810		14.34060			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.41670		14.34900			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.43370		14.36590			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.44500		14.37720			0.0000	260,010.00	18	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.44790		14.38000			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.45070		14.38280			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.45360		14.38560			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.46770		14.39970			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.47630		14.40820			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.48480		14.41660			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.49040		14.42220			0.0000	0.00	0	20
\$ / R On 06/09/2016 Foreign Exchange Future			14.50730		14.43910			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.51290		14.44470			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.51570		14.44750			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.52690		14.45870			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	15/09/2016	Foreign Exchange Future			14.53250		14.46440			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.54380		14.47560			0.0000	308,808,505.40	21,233	575,616
\$ / R	On	27/09/2016	Foreign Exchange Future			14.56630		14.49800			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.56910		14.50080			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.57460		14.50640			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.61360		14.54520			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.62760		14.55910			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.64710		14.57850			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.64980		14.58130			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.68100		14.61240			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.70930		14.64070			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.74040		14.67180			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.78570		14.71710			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.79990		14.73120			0.0000	60,871,988.70	4,113	115,767
\$ / R	On	13/01/2017	Foreign Exchange Future			14.87060		14.80190			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.90460		14.86400			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.03920		14.97040			0.0000	7,519,600.00	500	30,459
\$ / R	On	12/04/2017	Foreign Exchange Future			15.12520		15.05640			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.16240		15.12400			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.32330		15.25350			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.39070		15.32040			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.45580		15.38270			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.49220		15.41920			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.52860		15.45570			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.56510		15.49210			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>377,460,104.10</b>	<b>25,864</b>	<b>895,269</b>
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			111.23350	111.500	21.00	1.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			38.23350	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			1.29940	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			828.29940	788.500	21.00	1.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.06140	0.000	53.33	0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,276.96140	2,206.400	53.33	1.0000	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.48780	0.000	59.92	0.0000	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,867.38780	3,796.400	59.92	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.09540	0.050	74.25	0.0003	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,126.99540	3,056.450	74.25	0.9997	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,523.10000	2,593.600	30.20	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	30.20	0.0000	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			827.32930	894.302	34.56	0.9941	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			4.22930	0.702	34.56	0.0059	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.03540	0.035	65.99	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,806.93540	2,736.435	65.99	0.9998	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			27.30020	23.746	26.44	0.1372	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			481.30020	410.046	26.44	0.8628	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			1.16040	1.135	36.86	0.0064	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	29/07/2016	Foreign Exchange Option	15.86	Put		1,532.26040	1,464.635	36.86	0.9936	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call		67.47100	60.705	20.22	0.2544	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put		409.87100	335.505	20.22	0.7456	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call		110.58830	108.773	19.98	0.3924	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put		292.98830	223.573	19.98	0.6076	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call		185.68320	195.566	20.06	0.5507	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put		205.08320	147.466	20.06	0.4493	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		46.12510	41.025	21.59	0.1492	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		697.12510	624.325	21.59	0.8508	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		35.74560	29.855	21.80	0.1142	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		786.74560	713.155	21.80	0.8858	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call		232.04900	247.545	19.77	0.5109	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put		296.14900	243.845	19.77	0.4891	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		20.25980	22.148	22.64	0.0720	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,174.35980	1,108.448	22.64	0.9280	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,668.66040	1,734.980	23.50	0.9946	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		2.76040	1.280	23.50	0.0054	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		3.79230	3.361	25.24	0.0114	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,236.59230	2,168.361	25.24	0.9886	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		16.77590	13.688	21.31	0.0449	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,446.77590	1,375.788	21.31	0.9551	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call		272.81850	291.926	19.46	0.5214	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		320.01850	271.226	19.46	0.4786	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		18.13620	15.865	21.77	0.0492	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,475.33620	1,405.165	21.77	0.9508	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		1.85210	1.658	28.38	0.0052	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		3,009.05210	2,940.958	28.38	0.9948	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		15.23700	13.501	22.53	0.0408	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,639.63700	1,569.901	22.53	0.9592	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		13.77600	13.386	23.26	0.0363	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,924.07600	1,855.686	23.26	0.9637	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		2.82180	2.576	27.16	0.0069	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,294.62180	3,226.276	27.16	0.9931	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		2.68480	2.479	28.55	0.0064	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,524.48480	3,456.179	28.55	0.9936	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,609.22070	2,676.958	24.43	0.9979	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		1.02070	0.658	24.43	0.0021	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		957.94310	1,014.153	18.65	0.9019	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		49.74310	37.853	18.65	0.0981	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		130.44850	136.602	20.61	0.2542	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		853.84850	791.802	20.61	0.7458	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		190.65650	201.263	20.23	0.3368	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		688.45650	630.863	20.23	0.6632	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		5.13420	4.926	25.35	0.0116	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,306.03420	3,237.626	25.35	0.9884	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		5.01100	4.808	25.63	0.0113	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	06/09/2016	Foreign Exchange Option	17.80	Put			3,365.91100	3,297.508	25.63	0.9887	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,008.91900	1,063.087	18.37	0.8795	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			69.81900	55.787	18.37	0.1205	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			847.78540	896.740	18.49	0.8249	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			108.68540	89.440	18.49	0.1751	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			8.65840	7.908	23.55	0.0186	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,863.95840	2,795.008	23.55	0.9814	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			799.32220	845.641	18.63	0.7953	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			134.62220	112.741	18.63	0.2047	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			6.44380	6.083	25.49	0.0136	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,358.94380	3,290.383	25.49	0.9864	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,025.03400	1,078.802	18.56	0.8716	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			77.53400	63.102	18.56	0.1284	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			214.77020	227.223	20.40	0.3384	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			767.27020	711.523	20.40	0.6616	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			30.38680	30.534	22.84	0.0618	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,082.88680	2,014.834	22.84	0.9382	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			245.63360	260.030	20.20	0.3645	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			736.93360	683.130	20.20	0.6355	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			3.82660	4.037	27.96	0.0083	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,255.12660	4,187.137	27.96	0.9917	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,231.47990	1,288.999	18.55	0.9052	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			57.07990	46.499	18.55	0.0948	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,222.77250	1,280.107	18.55	0.9033	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			58.37250	47.607	18.55	0.0967	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,214.08900	1,271.236	18.55	0.9015	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			59.68900	48.736	18.55	0.0985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,291.77030	1,349.773	18.48	0.9088	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			56.17030	45.973	18.48	0.0912	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,248.20060	1,305.319	18.49	0.8998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			62.60060	51.519	18.49	0.1002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,239.55250	1,296.489	18.50	0.8980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			63.95250	52.689	18.50	0.1020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,023.33700	1,074.945	18.56	0.8413	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			107.73700	91.145	18.56	0.1587	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			855.24860	901.571	18.62	0.7812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			159.64860	137.771	18.62	0.2188	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,230.92700	1,287.680	18.50	0.8961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			65.32700	53.880	18.50	0.1039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,071.66360	1,124.598	18.55	0.8558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			96.06360	80.798	18.55	0.1442	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			532.42370	564.281	19.15	0.6037	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			356.82370	320.481	19.15	0.3963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			929.80740	978.608	18.59	0.8098	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			134.20740	114.808	18.59	0.1902	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			914.64300	962.957	18.60	0.8043	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	13.70	Put			139.04300	119.157	18.60	0.1957	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			385.55990	408.209	19.55	0.4880	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			529.95990	484.409	19.55	0.5120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			706.32980	746.605	18.83	0.7100	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			230.72980	202.805	18.83	0.2900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			586.65860	621.298	19.04	0.6398	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			311.05860	277.498	19.04	0.3602	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			333.97990	353.504	19.81	0.4398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			618.37990	569.704	19.81	0.5602	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			435.01590	461.507	19.36	0.5310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			459.41590	417.707	19.36	0.4690	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			393.45620	416.577	19.51	0.4951	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			517.85620	472.777	19.51	0.5049	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			209.35830	221.035	20.64	0.3066	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			933.75830	877.236	20.64	0.6934	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			355.30670	376.133	19.70	0.4602	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			579.70670	532.333	19.70	0.5398	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			348.06940	368.456	19.73	0.4534	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			592.46940	544.656	19.73	0.5466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			135.01650	141.813	21.38	0.2132	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,259.41650	1,198.013	21.38	0.7868	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			304.08950	321.765	19.98	0.4102	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			678.48950	627.965	19.98	0.5898	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			259.53160	274.406	20.26	0.3634	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			783.93160	730.606	20.26	0.6366	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			86.42650	90.277	22.11	0.1449	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,610.82650	1,546.477	22.11	0.8551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			187.79210	198.099	20.82	0.2807	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,012.19210	954.299	20.82	0.7193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			150.78510	158.625	21.19	0.2340	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,175.18510	1,114.825	21.19	0.7660	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			56.99570	59.051	22.67	0.1001	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,941.39570	1,875.250	22.67	0.8999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			120.85720	126.724	21.56	0.1939	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,345.25720	1,282.924	21.56	0.8061	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			101.18410	105.780	21.85	0.1662	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,485.58410	1,421.980	21.85	0.8338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			41.21820	42.390	23.10	0.0746	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,205.61820	2,138.590	23.10	0.9254	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			83.48790	87.156	22.16	0.1406	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,637.88790	1,573.356	22.16	0.8594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			63.25800	65.682	22.53	0.1099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,857.65800	1,791.882	22.53	0.8901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			31.98180	32.685	23.45	0.0590	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,416.38180	2,348.885	23.45	0.9410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			55.04920	56.990	22.72	0.0970	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,969.44920	1,903.190	22.72	0.9030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			47.90730	49.443	22.90	0.0856	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,082.30730	2,015.643	22.90	0.9144	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			12.38490	12.494	24.81	0.0243	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,236.78490	3,168.694	24.81	0.9757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			40.27630	41.399	23.14	0.0730	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,224.67630	2,157.599	23.14	0.9270	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			38.45830	39.486	23.20	0.0700	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,262.85830	2,195.685	23.20	0.9300	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			1.23720	1.342	26.95	0.0030	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,075.63720	5,007.542	26.95	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			27.23510	27.716	23.66	0.0508	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,551.63510	2,483.916	23.66	0.9492	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			15.46200	15.523	24.45	0.0298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,039.86200	2,971.723	24.45	0.9702	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			399.05860	421.762	19.69	0.4756	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			591.05860	545.462	19.69	0.5244	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,113.64980	1,166.325	18.63	0.8435	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			112.84980	97.225	18.63	0.1565	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			9.65790	10.058	24.99	0.0186	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,758.85790	3,690.958	24.99	0.9814	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			7.92870	8.273	25.11	0.0156	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,917.12870	3,849.173	25.11	0.9844	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,707.31230	2,774.521	22.33	0.9888	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.51230	5.421	22.33	0.0112	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			232.73900	245.395	20.81	0.3085	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,026.33900	970.794	20.81	0.6915	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			205.06430	215.401	21.37	0.2560	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,349.86430	1,291.801	21.37	0.7440	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			544.68280	573.620	19.44	0.5326	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			565.58280	526.020	19.44	0.4674	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			29.54610	29.662	27.21	0.0386	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,301.04610	4,232.562	27.21	0.9614	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,787.61760	2,855.376	20.23	0.9849	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.11760	8.276	20.23	0.0151	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,233.28610	1,285.669	18.51	0.8211	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			154.78610	138.569	18.51	0.1789	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			30.65290	30.807	27.03	0.0401	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,222.15290	4,153.707	27.03	0.9599	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			175.34830	183.635	22.04	0.2090	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,734.04830	1,673.835	22.04	0.7910	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,437.94020	1,494.225	18.45	0.8685	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			106.64020	94.425	18.45	0.1315	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			403.38190	423.746	20.19	0.4136	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			882.08190	833.946	20.19	0.5864	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			183.27360	191.485	22.17	0.2060	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,870.87360	1,810.485	22.17	0.7940	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			175.40330	183.221	22.26	0.1984	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,923.00330	1,862.221	22.26	0.8016	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			483.96340	506.989	19.96	0.4538	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			821.56340	775.989	19.96	0.5462	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,513.78030	1,569.017	18.43	0.8541	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			133.08030	119.717	18.43	0.1459	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			338.16370	353.107	20.99	0.3299	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,297.46370	1,243.807	20.99	0.6701	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			123.18200	128.256	23.24	0.1390	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,572.48200	2,508.956	23.24	0.8610	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			45.12720	48.487	27.35	0.0517	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,773.32720	4,708.087	27.35	0.9483	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,884.63990	2,950.628	18.37	0.9828	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.83990	10.228	18.37	0.0172	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,369.69640	1,421.020	18.47	0.8063	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			197.89640	180.620	18.47	0.1937	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,142.82670	2,204.338	18.15	0.9253	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			65.72670	58.638	18.15	0.0747	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,133.89290	2,195.313	18.16	0.9242	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			66.79290	59.613	18.16	0.0758	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,124.97250	2,186.302	18.16	0.9232	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			67.87250	60.602	18.16	0.0768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,612.48000	1,666.597	18.35	0.8370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			171.28000	156.697	18.35	0.1630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,604.66400	1,658.639	18.35	0.8354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			173.46400	158.739	18.35	0.1646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,596.86780	1,650.699	18.36	0.8337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,208.96610	12,140.275	26.74	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,948.20600	3,014.668	18.28	0.9778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.00600	14.768	18.28	0.0222	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,847.83340	1,906.131	18.27	0.8803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			116.63340	106.231	18.27	0.1197	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,585.05870	6,517.225	26.74	0.9803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,667.73540	1,722.834	18.32	0.8483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			156.53540	142.934	18.32	0.1517	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.32390	4.562	26.74	0.0059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,283.12390	8,214.662	26.74	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.16610	0.175	26.74	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,190.71930	6,123.173	26.74	0.9743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			20.35070	21.426	26.74	0.0240	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,289.15070	6,221.526	26.74	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			17.00880	17.913	26.74	0.0205	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,525.80880	6,458.013	26.74	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			16.25870	17.125	26.74	0.0197	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,602.80510	5,535.859	26.74	0.9622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			32.56060	34.244	26.74	0.0364	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,661.36060	5,594.344	26.74	0.9636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			23.60180	24.841	26.74	0.0274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,092.40180	6,024.941	26.74	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			21.91930	23.073	26.74	0.0257	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,262.50130	5,196.025	26.74	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			39.83210	41.869	26.74	0.0434	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,388.63210	5,321.969	26.74	0.9566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			37.61270	39.543	26.74	0.0412	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,466.41270	5,399.643	26.74	0.9588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			34.00510	35.759	26.74	0.0378	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,020.94560	4,954.870	26.74	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			50.34410	52.884	26.74	0.0531	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,069.14410	5,002.983	26.74	0.9469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			48.25860	50.699	26.74	0.0512	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,127.05860	5,060.799	26.74	0.9488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			43.70130	45.925	26.74	0.0470	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,353.30450	4,288.715	26.74	0.9173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			76.31610	80.058	26.74	0.0758	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,495.11610	4,430.158	26.74	0.9242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			71.26920	74.781	26.74	0.0716	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,590.06920	4,524.881	26.74	0.9284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			52.14560	54.770	26.74	0.0547	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,825.46150	3,759.984	25.72	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			91.01250	95.086	26.72	0.0878	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,249.81250	4,185.187	26.72	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			85.65510	89.817	26.74	0.0836	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,334.45510	4,269.917	26.74	0.9164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			84.50450	88.615	26.74	0.0827	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,489.70840	3,424.690	24.92	0.8837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			120.01440	123.665	24.97	0.1154	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,508.81440	3,443.765	24.97	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			108.14980	111.419	25.63	0.1037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,786.94980	3,721.519	25.63	0.8963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			106.66150	109.884	25.72	0.1022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,394.33820	3,329.470	24.69	0.8791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			124.12070	127.907	24.76	0.1195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,422.92070	3,358.007	24.76	0.8805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			122.72790	126.469	24.83	0.1181	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,451.52790	3,386.568	24.83	0.8819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			120.90840	124.590	24.92	0.1163	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,931.46290	2,867.517	23.58	0.8529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			143.49290	147.932	23.92	0.1383	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,072.29290	3,008.032	23.92	0.8617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			141.75910	146.137	23.99	0.1366	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,100.55910	3,036.237	23.99	0.8634	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		125.53820	129.370	24.69	0.1209	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,433.03530	2,372.215	22.77	0.8080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		199.69350	207.380	22.83	0.1883	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,468.49350	2,407.480	22.83	0.8117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		153.30470	158.082	23.56	0.1477	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,922.10470	2,858.182	23.56	0.8523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		152.66290	157.417	23.58	0.1471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,318.59650	2,258.430	22.59	0.7953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		210.07290	218.195	22.70	0.1968	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,388.87290	2,328.295	22.70	0.8032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		205.38840	213.315	22.76	0.1930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,424.18840	2,363.415	22.76	0.8070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		204.23530	212.115	22.77	0.1920	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,196.81050	2,137.410	22.40	0.7807	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		228.70540	237.613	22.50	0.2119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,257.50540	2,197.713	22.50	0.7881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		227.40860	236.263	22.51	0.2109	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,266.20860	2,206.364	22.51	0.7891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		219.79650	228.330	22.59	0.2047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,008.81050	1,950.751	22.10	0.7556	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		260.84940	271.107	22.18	0.2373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,059.64940	2,001.207	22.18	0.7627	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		257.87000	268.003	22.21	0.2350	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,076.67000	2,018.103	22.21	0.7650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		238.01050	247.310	22.40	0.2193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,784.46460	1,728.311	21.73	0.7213	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		296.15050	307.886	21.88	0.2642	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,874.95050	1,817.986	21.88	0.7358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		281.13070	292.239	22.00	0.2529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,949.93070	1,892.339	22.00	0.7471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		270.01050	280.651	22.10	0.2444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,505.26330	1,451.669	21.21	0.6707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		384.27460	399.294	21.23	0.3278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,513.07460	1,459.394	21.23	0.6722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		354.65650	368.816	21.45	0.3069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,623.45650	1,568.916	21.45	0.6931	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		315.66460	328.211	21.73	0.2787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,374.54980	1,322.536	20.94	0.6436	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		397.60650	413.160	21.13	0.3371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,466.40650	1,413.260	21.13	0.6629	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		395.35100	410.817	21.15	0.3355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,474.15100	1,420.917	21.15	0.6645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		386.46330	401.569	21.21	0.3293	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,168.56770	1,119.482	20.50	0.5950	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		471.92180	490.441	20.66	0.3871	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,240.72180	1,190.541	20.66	0.6129	0.00	0	69,895

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	15.57	Call		453.37970	471.167	20.77	0.3749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,292.17970	1,241.267	20.77	0.6251	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		425.74980	442.437	20.94	0.3564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		899.07940	855.333	19.92	0.5171	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		560.86640	583.187	20.20	0.4428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,029.66640	983.287	20.20	0.5572	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		557.59550	579.788	20.22	0.4408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,036.39550	989.888	20.22	0.5592	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		499.76770	519.382	20.50	0.4050	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		776.48050	735.578	19.64	0.4752	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		664.08640	690.295	19.80	0.5015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		842.88640	800.395	19.80	0.4985	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		637.65150	662.881	19.90	0.4870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		886.45150	842.981	19.90	0.5130	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		630.27940	655.233	19.92	0.4829	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		611.34990	576.124	19.32	0.4097	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		781.41880	812.614	19.46	0.5617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		680.21880	642.714	19.46	0.4383	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		750.07710	780.072	19.54	0.5464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		718.87710	680.172	19.54	0.4536	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		707.68050	735.478	19.64	0.5248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		480.87210	450.502	19.03	0.3499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		944.24140	981.302	19.10	0.6346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		513.04140	481.402	19.10	0.3654	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		867.09270	901.456	19.27	0.6013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		585.89270	551.557	19.27	0.3987	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		842.54990	876.024	19.32	0.5903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		277.79110	256.857	18.52	0.2371	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,114.70370	1,157.214	18.78	0.7005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		383.50370	357.314	18.78	0.2995	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		998.64480	1,037.519	19.00	0.6567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		467.44480	437.619	19.00	0.3433	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		982.07210	1,020.402	19.03	0.6501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		175.66780	160.799	18.36	0.1663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,565.88460	1,619.132	18.37	0.8270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		184.68460	169.232	18.37	0.1730	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,452.60170	1,503.581	18.44	0.8007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		221.40170	203.681	18.44	0.1993	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,308.99110	1,356.757	18.52	0.7629	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		395.25960	409.096	21.58	0.3116	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,763.35960	1,708.496	21.58	0.6884	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		1,241.71740	1,285.178	18.64	0.7134	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		389.81740	364.578	18.64	0.2866	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		0.00000	1,235.783	18.70	0.6860	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		0.00000	431.183	18.70	0.3140	431,182.60	1,000	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		0.00000	508.598	21.09	0.3621	508,597.70	1,000	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	25/01/2017	Foreign Exchange Option	15.89	Put			0.00000	1,493.998	21.09	0.6379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			677.16170	697.004	20.68	0.4229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,446.76170	1,397.804	20.68	0.5771	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			237.53340	241.563	24.29	0.1696	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,697.13340	3,632.363	24.29	0.8304	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			797.79000	821.166	20.20	0.4796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,187.39000	1,141.966	20.20	0.5204	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			688.68670	709.101	20.63	0.4286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,418.28670	1,369.901	20.63	0.5714	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			184.86070	187.341	26.01	0.1309	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,594.46070	4,528.141	26.01	0.8691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			444.79190	457.856	22.05	0.2993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,224.39190	2,168.656	22.05	0.7007	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			400.99560	412.564	22.35	0.2741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,430.59560	2,373.365	22.35	0.7259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			67.44030	70.264	26.32	0.0565	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,517.04030	6,451.064	26.32	0.9435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			236.85230	240.862	24.30	0.1691	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,706.45230	3,641.662	24.30	0.8309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			203.27400	206.281	25.32	0.1446	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,232.87400	4,167.081	25.32	0.8554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			844.03890	868.653	20.03	0.5002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,103.63890	1,059.453	20.03	0.4998	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			804.73590	828.296	20.17	0.4828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,174.33590	1,129.096	20.17	0.5172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			801.25530	824.721	20.18	0.4812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,180.85530	1,135.521	20.18	0.5188	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,576.34930	1,619.143	18.66	0.7229	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			469.94930	443.943	18.66	0.2771	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			472.84120	484.602	22.22	0.2966	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,436.44120	2,379.402	22.22	0.7034	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			0.00000	1,570.927	18.74	0.7014	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			0.00000	508.527	18.74	0.2986	508,527.20	1,000	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.00000	589.258	21.77	0.3415	589,257.70	1,000	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			0.00000	2,096.858	21.77	0.6585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,057.09900	1,081.068	20.18	0.5116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,323.59900	1,277.768	20.18	0.4884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,053.50000	1,077.386	20.19	0.5103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,330.00000	1,284.086	20.19	0.4897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			460.36250	468.878	23.29	0.2562	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			218.72660	203.353	17.64	0.1433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,309.38860	1,339.357	19.42	0.5978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			945.88860	906.057	19.42	0.4022	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,310.82480	1,265.176	20.16	0.4857	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			327.12910	331.082	25.71	0.1815	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,783.62910	4,717.782	25.71	0.8185	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	15.78	Call			967.79180	989.563	20.48	0.4785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,494.29180	1,446.263	20.48	0.5215	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,472.22660	2,526.653	17.64	0.8567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,356.86250	3,295.578	23.29	0.7438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			406.66810	412.714	24.00	0.2271	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,803.16810	3,739.415	24.00	0.7729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,060.70530	1,084.762	20.17	0.5130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,317.20530	1,271.462	20.17	0.4870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,064.32480	1,088.476	20.16	0.5143	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,896.06210	1,938.103	18.60	0.7355	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			525.66210	497.403	18.60	0.2645	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			537.15810	545.525	23.00	0.2825	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,196.75810	3,134.825	23.00	0.7175	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,773.22610	2,715.088	22.29	0.6456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			769.88840	784.939	22.27	0.3559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,757.18840	2,699.140	22.27	0.6441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			767.90700	782.907	22.28	0.3551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,765.20700	2,707.107	22.28	0.6449	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			765.92610	780.888	22.29	0.3544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			932.93280	951.337	22.16	0.3851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,823.73280	2,769.137	22.16	0.6149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,286.65400	1,313.591	20.97	0.4976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,867.45400	1,821.391	20.97	0.5024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			937.29970	955.806	22.14	0.3866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,808.09970	2,753.606	22.14	0.6134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			935.10950	953.564	22.15	0.3858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,815.90950	2,761.365	22.15	0.6142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,033.61560	1,053.717	22.25	0.3923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,067.91560	3,015.117	22.25	0.6077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,031.42940	1,051.491	22.26	0.3916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,075.72940	3,022.891	22.26	0.6084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,029.25690	1,049.272	22.27	0.3909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,083.55690	3,030.672	22.27	0.6091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,120.78560	1,142.406	22.33	0.3967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,318.68560	3,267.306	22.33	0.6033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,118.61660	1,140.193	22.34	0.3960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,326.51660	3,275.093	22.34	0.6040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,116.44490	1,137.985	22.35	0.3954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,334.34490	3,282.885	22.35	0.6046	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,037,565.20</b>	<b>4,000</b>	<b>1,588,226</b>
<b>Total \$ / R</b>												<b>379,497,669.30</b>	<b>29,864</b>	<b>2,483,495</b>
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.54380		14.47560			0.0000	727,190.00	50	800
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.79990		14.73120			0.0000	147,999.00	10	129
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		15.03920		14.97040			0.0000	0.00	0	53

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			15.32330		15.25350			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>875,189.00</b>	<b>60</b>	<b>982</b>
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			26,230.63010	27,735.822	20.24	0.3664	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			77,670.63010	72,355.822	20.24	0.6336	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			25,953.15600	27,440.591	20.26	0.3634	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			78,393.15600	73,060.591	20.26	0.6366	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			25,678.13890	27,148.186	20.28	0.3604	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			79,118.13890	73,768.186	20.28	0.6396	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			63,438.19320	65,936.467	19.92	0.4849	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			89,318.19320	84,946.467	19.92	0.5151	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			63,072.26360	65,556.602	19.93	0.4829	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			89,952.26360	85,566.602	19.93	0.5171	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			62,708.70470	65,179.161	19.95	0.4808	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			90,588.70470	86,189.161	19.95	0.5192	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			243,059.55600	237,336.452	22.35	0.7259	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			39,934.78130	41,086.073	22.36	0.2731	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			243,894.78130	238,166.073	22.36	0.7269	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			40,265.10370	41,427.630	22.33	0.2751	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			242,225.10370	236,507.630	22.33	0.7249	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			40,099.55600	41,256.452	22.35	0.2741	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			79,672.09570	81,377.589	21.19	0.4099	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			191,322.09570	186,047.589	21.19	0.5901	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			79,416.40530	81,114.849	21.20	0.4088	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			192,066.40530	186,784.849	21.20	0.5912	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			79,161.13410	80,853.117	21.21	0.4077	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			192,811.13410	187,523.117	21.21	0.5923	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>875,189.00</b>	<b>60</b>	<b>982</b>
£ / R	On	15/08/2016			18.95400		18.82920			0.0000	0.00	0	131
£ / R	On	18/08/2016			18.96580		18.84060			0.0000	0.00	0	0
£ / R	On	31/08/2016			19.01870		18.89270			0.0000	0.00	0	3
£ / R	On	08/09/2016			19.05040		18.92400			0.0000	0.00	0	0
£ / R	On	19/09/2016			19.09390		18.96700			0.0000	1,126,540.10	59	60,053
£ / R	On	19/12/2016			19.46090		19.33010			0.0000	0.00	0	1,000
£ / R	On	13/03/2017			19.81030		19.67850			0.0000	0.00	0	1,815
£ / R	On	25/04/2017			19.99210		19.85950			0.0000	0.00	0	73
£ / R	On	19/06/2017			20.22810		20.09270			0.0000	0.00	0	9,525
£ / R	On	18/12/2017			20.54380		20.39830			0.0000	0.00	0	520
<b>Total £ / R Future</b>											<b>1,126,540.10</b>	<b>59</b>	<b>73,120</b>
£ / R	On	15/08/2016		Call			21.63940	24.674	19.52	0.0649	0.00	0	0
£ / R	On	15/08/2016		Put			1,562.43940	1,440.675	19.52	0.9351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			281.23460	329.301	17.83	0.4934	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			440.63460	363.501	17.83	0.5066	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			362.74300	415.512	17.63	0.5032	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			510.04300	436.812	17.63	0.4968	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,927.91500	6,801.723	31.48	0.9966	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,338.03650	3,212.374	21.90	0.9762	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			11.95250	12.680	21.93	0.0237	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,347.95250	3,222.280	21.93	0.9763	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			11.86900	12.587	21.96	0.0235	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,357.86900	3,232.187	21.96	0.9765	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1.91500	2.123	31.48	0.0034	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			28.01080	30.966	19.00	0.0583	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,304.01080	2,180.566	19.00	0.9417	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			12.03650	12.774	21.90	0.0238	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			12.09040	12.158	25.28	0.0183	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,645.09040	4,518.258	25.28	0.9817	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			28.11810	30.464	20.63	0.0489	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			559.24270	624.051	17.57	0.5725	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			492.24270	430.151	17.57	0.4275	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			226.46950	257.237	18.04	0.3086	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,089.46950	993.337	18.04	0.6914	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			104.04020	119.645	18.36	0.1688	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,047.11450	3,920.615	23.28	0.9770	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			14.07240	14.466	23.31	0.0229	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,057.07240	3,930.566	23.31	0.9771	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,961.11810	2,836.564	20.63	0.9511	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			18.09390	19.606	22.02	0.0315	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,551.09390	3,425.706	22.02	0.9685	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			5.24020	6.082	29.44	0.0086	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,338.24020	6,212.182	29.44	0.9914	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			14.11450	14.515	23.28	0.0230	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,647.04020	1,535.745	18.36	0.8312	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			14.15650	14.564	23.25	0.0231	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,037.15650	3,910.664	23.25	0.9769	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			127.84200	139.551	19.57	0.1230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,447.74200	3,328.651	19.57	0.8770	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			14.12480	16.265	23.25	0.0166	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,624.02480	7,495.365	23.25	0.9834	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			129.47740	141.331	19.56	0.1243	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			447.64420	405.324	17.26	0.2872	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,781.49360	3,660.035	19.72	0.8990	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			58.34090	61.689	21.79	0.0566	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,188.24090	5,060.789	21.79	0.9434	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,343.31160	2,460.225	17.63	0.8841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			143.21160	129.325	17.63	0.1159	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,367.74420	1,456.224	17.26	0.7128	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	22.63	Put			3,429.37740	3,310.431	19.56	0.8757	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			128.65840	140.438	19.56	0.1237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,438.55840	3,319.538	19.56	0.8763	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			276.54780	300.770	19.02	0.2326	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,356.44780	2,249.870	19.02	0.7674	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			101.59360	110.935	19.72	0.1010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			223.49050	237.673	20.57	0.1516	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,304.99050	4,187.373	20.57	0.8484	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			225.25150	239.562	20.55	0.1527	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,286.75150	4,169.262	20.55	0.8473	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			224.37090	238.610	20.56	0.1522	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,295.87090	4,178.310	20.56	0.8478	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			306.04670	320.765	20.77	0.1786	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,426.54670	4,308.665	20.77	0.8214	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,947.30000	3,811.900		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			3,927.30000	3,791.900		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			3,937.30000	3,801.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			658.80340	679.578	21.29	0.2487	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,420.50340	5,295.778	21.29	0.7513	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			660.80240	681.679	21.27	0.2494	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,402.50240	5,277.879	21.27	0.7506	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			659.79780	680.624	21.28	0.2490	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,411.49780	5,286.823	21.28	0.7510	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>1,126,540.10</b>	<b>59</b>	<b>151,952</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13736		0.13668			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14033		0.13963			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14322		0.14251			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14665		0.14592			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,725</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,669.01270	2,737.318	20.45	0.9976	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.21270	0.818	20.45	0.0024	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,680.79590	1,745.629	17.86	0.9754	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			12.99590	9.129	17.86	0.0246	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			806.11100	848.209	17.66	0.7971	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			138.31100	111.709	17.66	0.2029	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,037.00000	26,967.300	28.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,037.00000	27,967.300	28.45	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,037.00000	28,967.300	28.45	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,006.34520	1,027.509	19.09	0.5892	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			755.64520	705.709	19.09	0.4108	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			647.54470	657.222	20.62	0.4208	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,396.84470	1,335.422	20.62	0.5792	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			428.87810	431.930	22.24	0.2954	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,178.17810	2,110.130	22.24	0.7046	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,397.74570	1,338.883	20.75	0.5064	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			714.04150	720.601	22.07	0.3779	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,122.34150	2,055.300	22.07	0.6221	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			529.16110	531.196	23.43	0.2902	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,937.46110	2,865.896	23.43	0.7098	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			989.44570	1,004.183	20.75	0.4936	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>7,725</b>
€ / R	On	29/07/2016	Foreign Exchange Future			15.80600		15.74740			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.86810		15.80900			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.00070		15.94140			0.0000	224,009.80	14	38,876
€ / R	On	30/09/2016	Foreign Exchange Future			16.04190		15.98270			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.34750		16.28610			0.0000	0.00	0	18,015
€ / R	On	13/03/2017	Foreign Exchange Future			16.67880		16.61700			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.07230		17.00820			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.27640		17.20700			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>224,009.80</b>	<b>14</b>	<b>139,330</b>
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			4.29420	6.375	29.16	0.0339	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			976.89420	920.375	29.16	0.9661	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			39.89530	41.473	19.69	0.1156	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,040.89530	983.373	19.69	0.8844	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			105.01320	89.007	17.56	0.1511	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,098.34240	1,141.436	17.56	0.8466	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			106.94240	90.736	17.56	0.1534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			217.84460	223.655	19.21	0.3033	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,163.63960	1,208.301	17.54	0.8646	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,212.73930	1,156.301	19.70	0.7723	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,090.29640	1,133.190	17.56	0.8442	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			108.89640	92.490	17.56	0.1558	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			527.42980	549.636	18.02	0.5813	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			92.23960	77.601	17.54	0.1354	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,106.41320	1,149.707	17.56	0.8489	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			396.02980	358.936	18.02	0.4187	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			956.44460	902.955	19.21	0.6967	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			154.13930	157.001	19.70	0.2277	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	30/09/2016	Foreign Exchange Option	16.98	Call			204.17690	208.919	19.74	0.2644	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,201.47690	1,147.019	19.74	0.7356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			549.24280	566.529	19.33	0.4170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,163.14280	1,119.029	19.33	0.5830	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			72.59510	70.799	24.21	0.0679	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,586.49510	4,523.298	24.21	0.9321	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			38.22190	37.157	24.86	0.0380	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,652.12190	5,589.657	24.86	0.9620	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			727.09540	751.399	18.76	0.5130	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			840.99540	803.899	18.76	0.4870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			687.76200	710.570	18.88	0.4930	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			901.66200	863.070	18.88	0.5070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,239.94510	1,194.451	19.46	0.6026	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			521.93310	538.085	19.44	0.4010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,225.83310	1,180.585	19.44	0.5990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			518.98300	535.010	19.45	0.3992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,232.88300	1,187.510	19.45	0.6008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			516.04510	531.951	19.46	0.3974	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			430.03530	434.931	21.02	0.2752	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,503.03530	2,446.131	21.02	0.7248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			428.34310	433.185	21.03	0.2743	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,511.34310	2,454.385	21.03	0.7257	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			426.65860	431.443	21.04	0.2733	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,519.65860	2,462.643	21.04	0.7267	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			624.00740	627.393	21.08	0.3150	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,795.80740	2,735.093	21.08	0.6850	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			622.17410	625.512	21.09	0.3142	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,803.97410	2,743.212	21.09	0.6858	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			620.35300	623.644	21.10	0.3134	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,812.15300	2,751.344	21.10	0.6866	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			788.40530	800.125	21.39	0.3415	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,061.40530	3,003.725	21.39	0.6585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			792.27610	804.108	21.37	0.3429	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,045.27610	2,987.708	21.37	0.6571	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			790.33770	802.113	21.38	0.3422	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,053.33770	2,995.713	21.38	0.6578	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>224,009.80</b>	<b>14</b>	<b>185,702</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.83180		10.75840			0.0000	270,795.00	25	8,139
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.99340		10.91910			0.0000	0.00	0	82
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.14730		11.07270			0.0000	0.00	0	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.33170		11.25640			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.40610		11.32920			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>												<b>270,795.00</b>	<b>25</b>	<b>11,276</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			602.46800	664.258	14.12	0.8635	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			54.06800	42.458	14.12	0.1365	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			619.10010	681.528	14.14	0.8708	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			50.70010	39.728	14.14	0.1292	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			610.71270	672.874	14.13	0.8672	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.31270	41.074	14.13	0.1328	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			272.06080	244.915	14.05	0.3522	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			515.37310	562.272	14.06	0.6439	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			276.27310	248.872	14.06	0.3561	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			526.98970	574.400	14.05	0.6517	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			267.88970	241.000	14.05	0.3483	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			521.16080	568.315	14.05	0.6478	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,121.88170	1,067.238	15.83	0.6876	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			242.58780	262.388	15.85	0.3103	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,129.88780	1,075.088	15.85	0.6897	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			246.59630	266.706	15.81	0.3145	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,113.89630	1,059.406	15.81	0.6855	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			244.58170	264.538	15.83	0.3124	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			384.57490	409.110	16.16	0.3710	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,188.17490	1,137.410	16.16	0.6290	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			382.17940	406.578	16.18	0.3691	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,195.77940	1,144.878	16.18	0.6309	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			386.99090	411.660	16.15	0.3729	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,180.59090	1,129.960	16.15	0.6271	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			479.20940	505.449	16.52	0.3909	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,320.00940	1,269.349	16.52	0.6091	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			476.67010	502.773	16.54	0.3892	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,327.47010	1,276.673	16.54	0.6108	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			474.14080	500.116	16.55	0.3876	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,334.94080	1,284.016	16.55	0.6124	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>270,795.00</b>	<b>25</b>	<b>11,276</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.99730		10.99530			0.0000	87,978.40	8	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.19440		11.19250			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.37950		11.37830			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>87,978.40</b>	<b>8</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			18.23080	16.365	18.13	0.0513	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,402.93080	1,399.065	18.13	0.9487	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			17.88480	16.040	18.15	0.0503	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,412.58480	1,408.740	18.15	0.9497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			17.54530	15.721	18.18	0.0494	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,422.24530	1,418.421	18.18	0.9506	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			112.95200	110.033	17.70	0.1718	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,450.45200	1,445.633	17.70	0.8282	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			115.32290	112.365	17.67	0.1749	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,432.82290	1,427.965	17.67	0.8251	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			114.13210	111.193	17.69	0.1733	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,441.63210	1,436.793	17.69	0.8267	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			209.12400	205.745	17.74	0.2345	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,560.82400	1,556.245	17.74	0.7655	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			207.57630	204.217	17.75	0.2330	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,569.27630	1,564.717	17.75	0.7670	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			206.04070	202.701	17.77	0.2315	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,577.74070	1,573.201	17.77	0.7685	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>87,978.40</b>	<b>8</b>	<b>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.77240		14.68900			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.10930		15.02530			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.43490		15.34830			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			52.48790	56.648	22.19	0.0971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,963.48790	1,884.248	22.19	0.9029	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			51.93150	56.040	22.22	0.0962	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,972.93150	1,893.640	22.22	0.9038	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			51.38140	55.438	22.24	0.0952	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,982.38140	1,903.038	22.24	0.9048	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,939.17960	1,866.382	21.48	0.7445	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			282.80000	293.921	21.49	0.2542	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,947.50000	1,874.621	21.49	0.7458	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			281.13360	292.170	21.50	0.2530	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,955.83360	1,882.870	21.50	0.7470	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			284.47960	295.682	21.48	0.2555	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			472.98530	480.960	21.61	0.3087	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,194.68530	2,116.060	21.61	0.6913	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			476.89900	485.020	21.59	0.3108	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,178.59900	2,100.120	21.59	0.6892	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			474.93980	482.985	21.60	0.3098	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,186.63980	2,108.085	21.60	0.6902	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>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16890		2.16040			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
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19680		2.18810			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.22190		2.21320			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			43.76320	44.846	19.84	0.0631	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,939.76320	2,855.846	19.84	0.9369	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			40.01240	40.875	19.96	0.0580	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,036.01240	2,951.875	19.96	0.9420	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			36.59440	37.262	20.08	0.0533	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,132.59440	3,048.262	20.08	0.9467	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,048.39700	2,967.944	18.71	0.8232	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			253.98790	261.225	18.56	0.1929	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,872.98790	2,793.225	18.56	0.8071	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			241.37590	248.257	18.64	0.1847	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,960.37590	2,880.257	18.64	0.8153	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			229.39700	235.944	18.71	0.1768	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,152.22960	3,076.220	19.21	0.7398	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			467.44150	478.299	19.28	0.2527	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,235.44150	3,159.299	19.28	0.7473	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			451.25470	461.993	19.35	0.2454	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,319.25470	3,242.993	19.35	0.7546	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			484.22960	495.220	19.21	0.2602	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			2.15190		2.14320			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19930		2.19040			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	2.39	Call			67.91630	68.473	19.59	0.0919	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,535.91630	2,449.473	19.59	0.9081	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			63.66010	63.843	19.82	0.0858	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,631.66010	2,544.843	19.82	0.9142	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			59.74370	59.597	20.04	0.0802	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,727.74370	2,640.597	20.04	0.9198	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			254.46790	257.733	19.18	0.1860	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,050.46790	2,964.733	19.18	0.8140	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			241.28760	244.352	19.23	0.1779	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,137.28760	3,051.352	19.23	0.8221	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			228.74890	231.629	19.28	0.1702	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,224.74890	3,138.629	19.28	0.8298	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87620		1.86740			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.91090		1.90200			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94220		1.93330			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			62.34250	63.156	22.23	0.0869	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,588.34250	2,501.155	22.23	0.9131	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			56.75040	57.334	22.34	0.0798	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,682.75040	2,595.334	22.34	0.9202	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			51.65800	52.044	22.45	0.0732	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,777.65800	2,690.044	22.45	0.9268	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			345.86530	355.599	21.57	0.2451	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,525.86530	2,446.599	21.57	0.7549	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			330.39860	339.587	21.68	0.2357	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,610.39860	2,530.587	21.68	0.7643	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			315.66740	324.340	21.78	0.2266	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,695.66740	2,615.340	21.78	0.7734	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			593.07350	606.331	21.27	0.3125	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,660.07350	2,584.331	21.27	0.6875	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			574.38020	587.077	21.37	0.3041	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,741.38020	2,665.077	21.37	0.6959	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			555.58550	567.786	21.47	0.2957	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,822.58550	2,745.786	21.47	0.7043	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14210		0.14100			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14220		0.14070			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14230		0.14050			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			0.04310		0.04290			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04230		0.04190			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04200		0.04150			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			10.12130		10.08190			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.26250		10.22290			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.39750		10.35770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			666.14970	697.624	15.08	0.8797	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			44.24970	36.324	15.08	0.1203	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			657.72960	688.944	15.08	0.8761	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			45.82960	37.644	15.08	0.1239	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			649.35170	680.301	15.07	0.8725	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			47.45170	39.001	15.07	0.1275	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			195.84600	200.406	16.18	0.3118	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			822.94600	787.906	16.18	0.6882	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			193.62570	198.104	16.20	0.3089	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			830.72570	795.604	16.20	0.6911	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			191.43020	195.826	16.22	0.3060	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			838.53020	803.326	16.22	0.6940	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			283.53880	288.817	16.81	0.3365	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,025.83880	991.317	16.81	0.6635	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			281.24340	286.460	16.83	0.3343	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,033.54340	998.961	16.83	0.6657	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			285.85360	291.194	16.79	0.3388	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,018.15360	983.694	16.79	0.6612	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			1.34660		1.34380			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36190		1.35670			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37710		1.37220			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			762.00000	734.000		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			562.00000	534.000		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			662.00000	634.000		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			533.00000	481.000		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			633.00000	581.000		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			433.00000	381.000		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			478.00000	429.000		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			578.00000	529.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			678.00000	629.000		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			1.10020		1.10130			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10460		1.10560			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10900		1.11000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,127.13000		25,018.98000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,591.51000		25,480.93000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.66700		10.65800			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.84750		10.83970			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			40.75250	39.383	17.58	0.1135	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,002.75250	992.383	17.58	0.8865	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			39.88980	38.533	17.60	0.1114	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,011.88980	1,001.534	17.60	0.8886	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			39.04450	37.701	17.62	0.1093	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,021.04450	1,010.701	17.62	0.8907	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			159.52940	159.406	17.45	0.2382	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,129.82940	1,121.906	17.45	0.7618	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			157.85810	157.733	17.47	0.2361	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,138.15810	1,130.233	17.47	0.7639	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			156.20230	156.079	17.49	0.2340	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,146.50230	1,138.579	17.49	0.7660	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			4.72240		4.66780			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.70300		4.64790			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			3.00410	4.068	15.38	0.0367	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			605.20410	551.668	15.38	0.9633	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	19/09/2016	Foreign Exchange Option	5.25	Call			3.20580	4.378	15.15	0.0396	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			585.40580	531.978	15.15	0.9604	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.10240	4.219	15.26	0.0381	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			595.30240	541.819	15.26	0.9619	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			20.65870	27.027	15.38	0.1238	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			662.75870	614.027	15.38	0.8762	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			19.92120	26.067	15.40	0.1201	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			672.02120	623.067	15.40	0.8799	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			19.20800	25.138	15.41	0.1165	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			681.30800	632.138	15.41	0.8835	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			1.46960		1.50950			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40700		1.44080			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35430		1.38580			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>380 044 616.40</b>	<b>26,030</b>	<b>1,147,569</b>
<b>Total Options</b>												<b>2 037 565.20</b>	<b>4,000</b>	<b>1,713,430</b>
<b>Grand Total:</b>												<b>382,082,181.60</b>	<b>30,030</b>	<b>2,860,999</b>