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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/07/2016 Foreign Exchange Future			13.96080		14.26210			0.0000	2,191,845.60	157	0
\$ / R On 01/08/2016 Foreign Exchange Future			13.86000		14.26210			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			13.86000		14.25640			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			13.86530		14.26290			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			13.87980		14.27680			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.88270		14.21100			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.89120		14.28910			0.0000	236,150.40	17	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.89410		14.29210			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.89690		14.29520			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.89980		14.29830			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.91400		14.31360			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.91690		14.24100			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.92260		14.32280			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.93120		14.33200			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.93690		14.33810			0.0000	0.00	0	37
\$ / R On 06/09/2016 Foreign Exchange Future			13.95350		14.35510			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.95900		14.36070			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.96170		14.36350			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.97270		14.37470			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.97810		14.38030			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.98910		14.39140			0.0000	1,175,601,996.70	84,037	567,027

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2016	Foreign Exchange Future			14.01100		14.41370			0.0000	7,005,500.00	500	500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.01370		14.41650			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.01920		14.42210			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.05720		14.46110			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.07070		14.47500			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.08970		14.49450			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.09240		14.49730			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.12250		14.52800			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.15000		14.55610			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.18030		14.58700			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.22430		14.63190			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.23810		14.64590			0.0000	65,893,926.80	4,628	114,800
\$ / R	On	13/01/2017	Foreign Exchange Future			14.30690		14.71610			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.34000		14.74980			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.47110		14.88390			0.0000	11,721,591.00	810	31,029
\$ / R	On	12/04/2017	Foreign Exchange Future			14.55510		14.96970			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.59150		15.00690			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.74770		15.16670			0.0000	15,794,786.70	1,071	157,705
\$ / R	On	12/07/2017	Foreign Exchange Future			14.81310		15.23370			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.89150		15.31150			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.92740		15.34860			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.96330		15.38570			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.99920		15.42280			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,278,445,797.20</b>	<b>91,220</b>	<b>883,384</b>
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			0.00900	0.000	10.59	0.0000	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,597.90900	1,899.200	10.59	1.0000	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			18.26440	0.740	25.71	0.0071	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			436.16440	820.739	25.71	0.9929	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			35.39980	1.700	23.81	0.0160	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			293.29980	661.700	23.81	0.9840	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			81.74070	8.826	22.06	0.0639	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			185.34070	508.826	22.06	0.9361	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			6.19130	1.408	25.69	0.0087	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			843.29130	1,236.108	25.69	0.9913	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			8.20960	1.755	24.61	0.0110	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			745.30960	1,136.455	24.61	0.9890	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			8.37980	1.838	24.63	0.0087	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,251.57980	1,642.038	24.63	0.9913	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,578.61950	1,182.842	21.85	0.9852	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			1.81950	3.042	21.85	0.0148	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			139.89320	32.911	18.48	0.1363	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			293.09320	583.111	18.48	0.8637	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			0.00000	74.698	17.91	0.2588	746,975.00	10,000	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			0.00000	401.998	17.91	0.7412	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			1.80480	0.600	29.01	0.0024	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	15/08/2016	Foreign Exchange Option	16.61	Put		2,322.70480	2,719.400	29.01	0.9976	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		7.92900	2.391	24.53	0.0095	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,525.82900	1,918.291	24.53	0.9905	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		7.75900	2.478	24.25	0.0097	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,552.55900	1,945.579	24.25	0.9903	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		0.80370	0.264	31.37	0.0010	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		3,095.60370	3,493.363	31.37	0.9990	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call		0.00000	103.093	17.93	0.2941	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put		0.00000	426.193	17.93	0.7059	5,625,742.32	13,200	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call		185.29290	60.443	18.44	0.1912	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		320.09290	593.543	18.44	0.8088	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		5.81800	1.950	24.56	0.0075	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,717.51800	2,112.150	24.56	0.9925	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		5.23840	1.713	23.98	0.0062	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		2,001.63840	2,397.713	23.98	0.9938	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call		0.00000	189.699	17.66	0.4115	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put		0.00000	352.799	17.66	0.5885	4,656,952.08	13,200	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call		0.00000	139.030	18.04	0.3254	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put		0.00000	462.130	18.04	0.6746	6,100,113.36	13,200	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		1.83300	1.564	33.82	0.0040	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,609.03300	4,008.964	33.82	0.9960	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,523.12350	2,123.360	21.92	0.9971	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		0.32350	0.760	21.92	0.0029	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		862.65710	522.193	17.01	0.7511	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		39.85710	99.593	17.01	0.2489	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		1.79800	1.479	32.10	0.0040	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,378.99800	3,778.879	32.10	0.9960	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call		0.00000	27.581	19.85	0.0777	1,103,252.00	40,000	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put		0.00000	1,246.381	19.85	0.9223	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call		0.00000	4.944	21.82	0.0160	197,748.00	40,000	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put		0.00000	2,073.744	21.82	0.9840	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		80.70110	28.162	19.83	0.0791	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		888.70110	1,236.962	19.83	0.9209	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		128.99460	51.053	19.49	0.1284	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		710.89460	1,034.153	19.49	0.8716	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		2.60160	1.826	28.14	0.0047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,447.50160	3,848.325	28.14	0.9953	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		910.97250	581.949	16.91	0.7341	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		55.87250	128.449	16.91	0.2659	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		748.81330	451.320	17.09	0.6391	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		93.71330	197.820	17.09	0.3609	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		2.63660	1.831	27.81	0.0047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,387.53660	3,788.331	27.81	0.9953	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		700.20190	417.570	17.27	0.5995	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		119.50190	238.570	17.27	0.4005	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		3.48580	2.201	25.06	0.0060	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	08/09/2016	Foreign Exchange Option	17.30	Put		2,942.78580	3,343.201	25.06	0.9940	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		152.52900	70.091	19.72	0.1494	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		789.02900	1,108.391	19.72	0.8506	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		14.17150	4.580	21.77	0.0130	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,150.67150	2,542.880	21.77	0.9870	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		3.15610	2.165	27.55	0.0054	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,439.65610	3,840.465	27.55	0.9946	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		926.41580	600.027	17.07	0.7290	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		62.91580	138.327	17.07	0.2710	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		179.68760	87.605	19.54	0.1736	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		754.98760	1,064.905	19.54	0.8264	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		2.27880	0.820	28.18	0.0021	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,337.57880	4,738.120	28.18	0.9979	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,134.19760	784.466	16.91	0.8034	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		43.89760	96.365	16.91	0.1966	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,125.35390	776.748	16.92	0.7999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		45.05390	98.648	16.92	0.2001	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,116.53330	769.071	16.93	0.7963	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		46.23330	100.971	16.93	0.2037	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,662.84330	2,035.149	21.41	0.9475	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		133.19160	66.449	20.25	0.1285	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,041.79160	1,377.349	20.25	0.8715	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		103.51490	50.204	20.62	0.1005	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,212.11490	1,561.105	20.62	0.8995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		33.27200	14.360	21.99	0.0325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,001.87200	2,385.260	21.99	0.9675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		80.32820	37.553	20.94	0.0777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,388.92820	1,748.453	20.94	0.9223	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		65.50820	29.743	21.19	0.0631	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,534.10820	1,900.643	21.19	0.9369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		22.72350	9.586	22.43	0.0224	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,271.32350	2,660.487	22.43	0.9776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		52.08690	23.211	21.46	0.0504	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,690.68690	2,064.111	21.46	0.9496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		37.60790	16.364	21.84	0.0367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,916.20790	2,297.264	21.84	0.9633	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		16.85340	7.133	22.84	0.0169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,485.45340	2,878.033	22.84	0.9831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		31.94010	13.749	22.03	0.0312	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,030.54010	2,414.649	22.03	0.9688	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		27.12370	11.559	22.22	0.0266	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,145.72370	2,532.459	22.22	0.9734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		6.09080	3.033	25.00	0.0072	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,314.69080	3,713.933	25.00	0.9928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		22.11340	9.315	22.46	0.0218	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,290.71340	2,680.215	22.46	0.9782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			20.94240	8.797	22.53	0.0206	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,329.54240	2,719.697	22.53	0.9794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.54640	0.157	26.28	0.0004	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,159.14640	5,561.057	26.28	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			13.94510	6.120	23.20	0.0145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,622.54510	3,017.020	23.20	0.9855	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			7.50810	3.667	24.49	0.0087	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,116.10810	3,514.567	24.49	0.9913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,194.19970	840.923	16.80	0.8159	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			42.79970	91.823	16.80	0.1841	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,149.93570	801.693	16.82	0.7994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			48.53570	102.593	16.82	0.2006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,141.15230	793.953	16.82	0.7960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			49.75230	104.853	16.82	0.2040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			922.04810	609.397	17.08	0.6968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			90.64810	180.297	17.08	0.3032	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			754.20910	475.938	17.31	0.6038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			142.80910	266.838	17.31	0.3962	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,132.39280	786.349	16.83	0.7925	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			50.99280	107.250	16.83	0.2075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			970.90400	649.483	17.02	0.7211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			79.50400	160.384	17.02	0.2789	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			438.40850	251.167	18.17	0.3874	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			347.00850	562.067	18.17	0.6126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			827.79800	533.938	17.21	0.6467	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			116.39800	224.838	17.21	0.3533	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			812.56420	521.981	17.23	0.6382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			121.16420	232.881	17.23	0.3618	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			303.75790	166.034	18.85	0.2795	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			532.35790	796.934	18.85	0.7205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			606.86710	363.991	17.53	0.5085	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			215.46710	374.891	17.53	0.4915	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			490.36070	284.848	17.96	0.4259	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			298.96070	495.748	17.96	0.5741	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			257.67170	137.913	19.14	0.2400	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			626.27170	908.813	19.14	0.7600	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			348.82340	194.250	18.59	0.3170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			457.42340	705.150	18.59	0.6830	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			310.90020	170.456	18.81	0.2855	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			519.50020	781.356	18.81	0.7145	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			150.94020	76.124	20.05	0.1447	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			959.54020	1,287.024	20.05	0.8553	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			276.60570	149.401	19.02	0.2564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			585.20570	860.301	19.02	0.7436	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			270.16120	145.475	19.06	0.2508	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			598.76120	876.375	19.06	0.7492	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		91.19900	43.430	20.78	0.0884	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,299.79900	1,654.330	20.78	0.9116	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		231.44880	122.241	19.33	0.2171	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		690.04880	983.141	19.33	0.7829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		193.09780	99.850	19.64	0.1829	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		801.69780	1,110.750	19.64	0.8171	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		54.24330	24.249	21.41	0.0525	0.00	0	201
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		317.91700	182.581	19.03	0.2827	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		594.21700	861.581	19.03	0.7173	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		4.84830	1.986	24.38	0.0047	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,838.34830	4,238.286	24.38	0.9953	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		3.91250	1.499	24.38	0.0036	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,997.41250	4,397.799	24.38	0.9964	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,620.27540	2,219.664	19.65	0.9854	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		3.77540	5.964	19.65	0.0146	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,011.85090	694.521	17.13	0.7151	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		95.35090	180.821	17.13	0.2849	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		173.96610	96.763	20.36	0.1608	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,051.86610	1,377.563	20.36	0.8392	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		157.65700	94.366	21.25	0.1407	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,386.55700	1,727.166	21.25	0.8593	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		459.47360	299.673	19.01	0.3633	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		564.47360	808.974	19.01	0.6367	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,127.65250	818.287	17.13	0.7081	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		133.15250	228.587	17.13	0.2919	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		21.97730	11.504	26.80	0.0178	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,297.47730	4,691.804	26.80	0.9822	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		21.10040	10.526	26.80	0.0164	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,376.60040	4,770.826	26.80	0.9836	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,702.23450	2,302.706	18.83	0.9746	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.73450	13.006	18.83	0.0254	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		138.30920	87.216	22.18	0.1197	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,781.00920	2,134.816	22.18	0.8803	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,333.75490	996.429	16.88	0.7815	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		86.45490	154.029	16.88	0.2185	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		334.42810	219.771	20.09	0.2690	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		897.12810	1,187.371	20.09	0.7310	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		140.75990	92.532	22.51	0.1185	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,972.75990	2,330.032	22.51	0.8815	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		409.37490	278.954	19.84	0.3109	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		831.37490	1,106.454	19.84	0.6891	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		147.33570	96.880	22.41	0.1235	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,919.33570	2,274.380	22.41	0.8765	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		282.90990	195.120	21.15	0.2183	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,326.80990	1,645.120	21.15	0.7817	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		99.35270	67.877	23.74	0.0843	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,633.25270	3,007.877	23.74	0.9157	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,407.68250	1,075.759	17.01	0.7702	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			111.58250	185.759	17.01	0.2298	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,797.31080	2,400.366	17.86	0.9664	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.31080	20.066	17.86	0.0336	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,262.10340	955.983	17.25	0.7064	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			175.10340	275.683	17.25	0.2936	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			36.55540	21.086	26.92	0.0264	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,849.55540	5,240.786	26.92	0.9736	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,047.27520	1,672.798	16.88	0.8829	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			55.37520	88.498	16.88	0.1171	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,038.16930	1,664.071	16.87	0.8815	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			56.26930	89.771	16.87	0.1185	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,029.07640	1,655.359	16.86	0.8801	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			57.17640	91.059	16.86	0.1199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,496.17770	1,173.179	17.15	0.7545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			150.27770	235.078	17.15	0.2455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			898.69510	672.547	18.41	0.5322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			452.79510	634.447	18.41	0.4678	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,457.22680	1,139.515	17.22	0.7426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,488.34250	1,166.390	17.16	0.7521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			152.44250	238.290	17.16	0.2479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,200.74350	923.342	17.71	0.6565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			254.84350	385.242	17.71	0.3435	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,504.03480	1,180.142	17.14	0.7568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			95.01210	155.189	16.89	0.1806	1,174,780.73	7,570	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,666.49580	7,069.117	26.51	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.07920	1.663	26.51	0.0025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,367.17920	8,773.563	26.51	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,861.07370	2,463.298	17.52	0.9614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.17370	25.198	17.52	0.0386	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,740.91210	1,393.289	16.89	0.8194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,271.06910	6,671.958	26.51	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			15.69510	9.261	26.51	0.0119	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,369.79510	6,771.161	26.51	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,559.63300	1,229.661	17.08	0.7726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			133.73300	211.561	17.08	0.2274	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			12.39580	7.217	26.51	0.0095	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,681.02180	6,078.296	26.51	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			25.72130	15.622	26.51	0.0191	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,739.82130	6,137.522	26.51	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.09990	0.046	26.51	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,294.19990	12,701.946	26.51	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			16.96910	10.058	26.51	0.0129	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,339.14170	5,733.584	26.51	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			31.78940	19.555	26.51	0.0234	0.00	0	750

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	20.08	Put		5,465.88940	5,861.455	26.51	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		12.99770	7.587	26.51	0.0100	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,607.09770	7,009.487	26.51	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		26.92180	16.396	26.51	0.0200	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,096.28830	5,488.306	26.51	0.9695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		40.65840	25.390	26.51	0.0294	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,144.75840	5,537.290	26.51	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		18.34090	10.920	26.51	0.0139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,172.44090	6,572.820	26.51	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		35.04170	21.684	26.51	0.0256	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,424.14890	4,807.176	26.51	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		62.93890	40.400	26.51	0.0443	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,567.03890	4,952.300	26.51	0.9557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		29.93090	18.345	26.51	0.0221	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,544.03090	5,940.245	26.51	0.9779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		42.18830	26.406	26.51	0.0305	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,897.42620	4,280.108	26.51	0.9304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		75.72410	49.193	26.51	0.0525	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,319.82410	4,701.093	26.51	0.9475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		38.89080	24.220	26.51	0.0282	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,202.99080	5,596.120	26.51	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		70.04890	45.276	26.51	0.0489	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,558.81060	3,946.207	26.25	0.9160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		103.99320	83.798	26.30	0.0835	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,578.09320	3,965.698	26.30	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		58.57510	37.427	26.51	0.0414	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,662.67510	5,049.327	26.51	0.9586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		93.32620	68.208	26.51	0.0696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,462.52280	3,848.849	25.99	0.9131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		107.28600	86.139	26.07	0.0860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,491.38600	3,878.039	26.07	0.9140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		71.05080	45.966	26.51	0.0495	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,405.15080	4,787.866	26.51	0.9505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		104.71060	84.307	26.25	0.0840	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,994.41330	3,374.383	24.71	0.8961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		122.88890	97.222	25.10	0.0982	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,136.98890	3,519.122	25.10	0.9018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		94.51110	70.236	26.51	0.0714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,858.61110	4,242.136	26.51	0.9286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		108.42280	86.949	25.99	0.0869	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,486.16380	2,848.610	23.28	0.8702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		168.17020	124.642	23.39	0.1276	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,522.27020	2,886.542	23.39	0.8724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		106.16800	85.344	26.15	0.0852	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,520.26800	3,907.244	26.15	0.9148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		130.31330	102.483	24.71	0.1039	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,369.54400	2,725.733	22.94	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			177.07740	129.376	23.15	0.1326	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,441.17740	2,801.276	23.15	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			121.48710	96.227	25.18	0.0971	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,165.58710	3,548.127	25.18	0.9029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			172.06380	126.710	23.28	0.1298	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,245.27780	2,596.340	22.69	0.8527	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			193.13000	138.710	22.80	0.1420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,307.23000	2,660.610	22.80	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			130.83360	102.851	24.69	0.1043	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,984.93360	3,364.751	24.69	0.8957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			185.44400	133.834	22.94	0.1373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,053.10100	2,396.223	22.33	0.8345	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			221.01320	158.604	22.43	0.1604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,105.11320	2,450.504	22.43	0.8396	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			173.05490	127.237	23.26	0.1303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,477.15490	2,839.137	23.26	0.8697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			201.17780	144.440	22.69	0.1473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,823.18500	2,155.047	21.89	0.8088	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			251.89910	180.763	22.07	0.1803	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,915.99910	2,252.663	22.07	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			192.01070	137.913	22.82	0.1413	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,316.11070	2,669.813	22.82	0.8587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			229.00100	164.323	22.33	0.1655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,536.77130	1,851.227	21.33	0.7693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			330.64630	237.847	21.34	0.2294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,544.74630	1,859.747	21.34	0.7706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			218.41770	156.748	22.46	0.1587	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,122.51770	2,468.648	22.46	0.8413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			269.08500	193.147	21.89	0.1912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,401.48770	1,707.942	21.05	0.7473	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			342.48920	246.868	21.25	0.2369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,496.58920	1,808.768	21.25	0.7631	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			238.72640	171.297	22.22	0.1718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,992.82640	2,333.197	22.22	0.8282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			332.67130	239.327	21.33	0.2307	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,187.64550	1,479.220	20.60	0.7068	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			408.54360	297.889	20.76	0.2781	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,262.64360	1,559.789	20.76	0.7219	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			303.65340	218.181	21.57	0.2128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,657.75340	1,980.081	21.57	0.7872	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			367.38770	266.042	21.05	0.2527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			905.58170	1,167.386	19.84	0.6397	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			488.57030	358.442	20.22	0.3252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,042.67030	1,320.342	20.22	0.6748	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			340.49880	245.337	21.26	0.2357	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	15.81	Put			1,504.59880	1,817.237	21.26	0.7643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			433.54550	317.320	20.60	0.2932	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			777.19450	1,021.124	19.46	0.6014	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			582.65480	428.790	19.67	0.3771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			846.75480	1,100.690	19.67	0.6229	220,138.02	200	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			391.96840	285.044	20.88	0.2679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,316.06840	1,616.944	20.88	0.7321	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			551.48170	405.486	19.84	0.3603	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			603.13360	817.282	18.92	0.5377	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			691.14590	511.192	19.14	0.4338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			675.24590	903.092	19.14	0.5662	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			485.64950	356.252	20.24	0.3235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,049.74950	1,328.152	20.24	0.6765	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			623.09450	459.224	19.46	0.3986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			466.78780	651.462	18.45	0.4750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			846.25090	630.720	18.57	0.5083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			500.35090	692.620	18.57	0.4917	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			558.26480	410.544	19.80	0.3639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			892.36480	1,152.444	19.80	0.6361	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			749.03360	555.382	18.92	0.4623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			271.61290	407.140	17.78	0.3560	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,011.48320	764.934	18.13	0.5814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			365.58320	526.833	18.13	0.4186	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			662.19050	488.865	19.26	0.4190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			716.29050	950.765	19.26	0.5810	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			882.68780	659.562	18.45	0.5250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			161.32680	251.415	17.22	0.2574	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,343.76150	1,042.688	17.43	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			197.86150	304.588	17.43	0.2937	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			772.39490	573.358	18.83	0.4735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			576.49490	785.258	18.83	0.5265	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,167.51290	895.240	17.78	0.6440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			148.13480	232.042	17.14	0.2432	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			344.52890	255.101	21.73	0.2247	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,798.42890	2,118.201	21.73	0.7753	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,134.00630	881.481	18.01	0.6056	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			367.90630	524.581	18.01	0.3944	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,090.94450	851.909	18.23	0.5776	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			441.14450	611.909	18.23	0.4224	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			432.75630	328.578	21.27	0.2701	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,572.95630	1,878.578	21.27	0.7299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			620.46160	488.273	20.74	0.3386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,436.56160	1,717.173	20.74	0.6614	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			609.86100	479.857	20.81	0.3336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,465.96100	1,748.757	20.81	0.6664	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			357.62040	277.641	22.58	0.2075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,473.72040	2,806.541	22.58	0.7925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			216.42260	178.636	25.34	0.1334	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,762.52260	4,137.536	25.34	0.8666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			720.61320	567.295	20.19	0.3841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,196.71320	1,456.195	20.19	0.6159	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			187.71840	147.743	26.11	0.1114	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,303.81840	4,676.643	26.11	0.8886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			168.58580	120.991	26.11	0.0942	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,664.68580	5,029.891	26.11	0.9058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			397.28260	308.405	22.24	0.2278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,263.38260	2,587.305	22.24	0.7722	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			723.82940	569.836	20.17	0.3855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,189.92940	1,448.736	20.17	0.6145	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			58.52870	39.474	26.11	0.0358	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,594.62870	6,988.374	26.11	0.9642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			215.84770	178.203	25.36	0.1331	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,771.94770	4,147.103	25.36	0.8669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			763.64090	601.374	19.97	0.4029	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,109.74090	1,360.274	19.97	0.5971	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			727.06090	572.394	20.15	0.3869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,183.16090	1,441.294	20.15	0.6131	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,466.87580	1,193.367	17.98	0.6394	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			447.17580	588.267	17.98	0.3606	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			426.65220	337.219	22.46	0.2309	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,476.95220	2,802.119	22.46	0.7691	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,422.65860	1,162.009	18.20	0.6168	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			515.75860	670.509	18.20	0.3832	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			522.53040	415.728	21.95	0.2706	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,185.63040	2,494.228	21.95	0.7294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			980.23160	803.860	20.14	0.4324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,323.53160	1,566.160	20.14	0.5676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			976.83670	801.066	20.15	0.4312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,330.13670	1,573.366	20.15	0.5688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			893.08550	732.421	20.53	0.4004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			187.72590	268.708	16.89	0.1918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			602.66640	760.091	18.32	0.3847	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,216.53460	1,004.818	19.29	0.5153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			939.83460	1,147.118	19.29	0.4847	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			423.38540	356.623	23.93	0.2100	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,406.68540	3,758.923	23.93	0.7900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,354.42590	2,016.408	16.89	0.8082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,861.41420	4,224.273	24.85	0.8116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			308.87120	238.008	25.87	0.1432	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,852.17120	5,200.308	25.87	0.8568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			973.44940	798.283	20.17	0.4300	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,336.74940	1,580.583	20.17	0.5700	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,539.36640	1,277.791	18.32	0.6153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,506.38550	1,764.721	20.53	0.5996	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			654.33130	533.667	21.83	0.3053	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,217.63130	2,515.966	21.83	0.6947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			983.63980	806.665	20.12	0.4336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,316.93980	1,558.965	20.12	0.5664	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			378.11420	321.973	24.85	0.1884	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			495.92920	414.830	23.51	0.2329	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,242.22920	3,581.730	23.51	0.7671	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,785.07450	1,493.899	17.95	0.6665	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			501.37450	630.799	17.95	0.3335	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,799.55790	3,100.528	22.49	0.7005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			724.75980	605.101	22.47	0.3009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,783.25980	3,083.601	22.47	0.6991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			722.90570	603.564	22.48	0.3002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,791.40570	3,092.064	22.48	0.6998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			721.05790	602.028	22.49	0.2995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			888.87460	748.462	22.20	0.3325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,840.27460	3,121.062	22.20	0.6675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			886.82020	746.731	22.21	0.3318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,848.22020	3,129.331	22.21	0.6682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,221.74930	1,030.970	20.79	0.4361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,873.14930	2,103.570	20.79	0.5639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			890.94240	750.205	22.19	0.3332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,832.34240	3,112.805	22.19	0.6668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			988.97330	837.864	22.21	0.3421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,093.27330	3,364.564	22.21	0.6579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			986.90090	836.094	22.22	0.3415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,101.20090	3,372.794	22.22	0.6585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			984.83440	834.336	22.23	0.3409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,109.13440	3,381.036	22.23	0.6591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,077.51530	917.288	22.22	0.3491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,344.71530	3,608.088	22.22	0.6509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,075.45130	915.513	22.23	0.3485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,352.65130	3,616.313	22.23	0.6515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,073.38470	913.743	22.24	0.3479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,360.58470	3,624.543	22.24	0.6521	0.00	0	0
<b>Total \$ / R Option</b>												<b>19,825,701.51</b>	<b>137,370</b>	<b>1,702,453</b>
<b>Total \$ / R</b>												<b>1,298,271,498.71</b>	<b>228,590</b>	<b>2,585,837</b>
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		13.98910		14.39140			0.0000	657,487.70	47	806
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.23810		14.64590			0.0000	654,952.60	46	119
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.47110		14.88390			0.0000	43,413.30	3	52
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		14.74770		15.16670			0.0000	44,243.10	3	3

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>1,400,096.70</b>	<b>99</b>	<b>980</b>
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		19,546.03540	10,121.019	19.62	0.1850		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		79,406.03540	110,211.019	19.62	0.8150		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		19,309.78090	9,985.023	19.64	0.1829		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		80,169.78090	111,075.023	19.64	0.8171		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		19,076.37620	9,850.808	19.66	0.1808		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		80,936.37620	111,940.808	19.66	0.8192		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		55,544.87420	40,777.305	19.81	0.3620		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		89,954.87420	115,967.305	19.81	0.6380		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		55,208.51730	40,524.944	19.83	0.3602		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		90,618.51730	116,714.944	19.83	0.6398		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		54,873.83020	40,274.257	19.85	0.3584		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		91,283.83020	117,464.257	19.85	0.6416		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		247,372.04060	280,654.139	22.58	0.7925		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		35,613.49220	27,649.232	22.60	0.2067		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		248,223.49220	281,539.232	22.60	0.7933		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		35,911.69420	27,879.957	22.57	0.2082		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		246,521.69420	279,769.957	22.57	0.7918		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		35,762.04060	27,764.139	22.58	0.2075		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		73,440.96680	60,116.408	21.37	0.3384		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		193,770.96680	222,346.408	21.37	0.6616		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		73,204.72910	59,914.855	21.38	0.3374		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		194,534.72910	223,144.855	21.38	0.6626		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		72,968.90350	59,714.648	21.39	0.3365		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		195,298.90350	223,944.648	21.39	0.6635		0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,400,096.70</b>	<b>99</b>	<b>980</b>
£ / R	On 15/08/2016	Foreign Exchange Future			18.42610	18.76000			0.0000		0.00	0	131	
£ / R	On 18/08/2016	Foreign Exchange Future			18.43820	18.77280			0.0000		0.00	0	0	
£ / R	On 31/08/2016	Foreign Exchange Future			18.49060	18.82940			0.0000		0.00	0	3	
£ / R	On 08/09/2016	Foreign Exchange Future			18.52410	18.86230			0.0000		0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			18.56810	18.90690			0.0000		60,030,667.30	3,233	54,697	
£ / R	On 19/12/2016	Foreign Exchange Future			18.93120	19.27660			0.0000		1,987,776.00	105	1,302	
£ / R	On 13/03/2017	Foreign Exchange Future			19.27240	19.62480			0.0000		1,445,430.00	75	1,890	
£ / R	On 25/04/2017	Foreign Exchange Future			19.45090	19.80640			0.0000		0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			19.68090	20.04180			0.0000		161,324,337.30	8,197	17,768	
£ / R	On 18/12/2017	Foreign Exchange Future			20.00300	20.37120			0.0000		0.00	0	520	
<b>Total £ / R Future</b>												<b>224,788,210.60</b>	<b>11,610</b>	<b>76,384</b>
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		8.07670	3.477	20.52	0.0124		0.00	0	0	
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,618.07670	1,947.377	20.52	0.9876		0.00	0	0	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Put		412.77290	646.740	16.07	0.7820		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			185.57290	84.940	16.07	0.2180	0.00	0	11,000
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			263.97930	143.252	15.63	0.2744	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			474.57930	692.652	15.63	0.7256	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,988.50150	7,326.227	30.47	0.9993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,393.58220	3,729.553	22.40	0.9919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			5.84400	3.649	22.44	0.0081	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,403.54400	3,739.549	22.44	0.9919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			5.80590	3.645	22.49	0.0081	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,413.50590	3,749.545	22.49	0.9919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.80150	0.327	30.47	0.0007	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			13.46960	7.145	18.78	0.0173	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,351.16960	2,683.045	18.78	0.9827	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			5.88220	3.653	22.40	0.0081	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			7.66950	6.378	26.85	0.0103	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,700.76950	5,038.278	26.85	0.9897	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			13.39700	9.001	20.43	0.0178	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			458.88820	299.136	15.80	0.3946	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			451.98820	631.036	15.80	0.6054	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			156.84740	84.910	16.23	0.1485	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,079.94740	1,346.810	16.23	0.8515	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			53.90640	29.144	16.59	0.0597	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,101.22410	4,438.444	24.43	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			8.11330	6.539	24.47	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,111.21330	4,448.439	24.47	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,006.49700	3,340.901	20.43	0.9822	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			9.41690	6.892	22.41	0.0129	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,602.51690	3,938.792	22.41	0.9871	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			3.29410	1.572	28.87	0.0027	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,396.39410	6,733.472	28.87	0.9973	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			8.12410	6.544	24.43	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,657.00640	1,971.044	16.59	0.9403	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			8.13470	6.549	24.39	0.0115	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,091.23470	4,428.449	24.39	0.9885	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			90.33020	60.809	18.38	0.0666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,463.73020	3,779.609	18.38	0.9334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			19.38690	12.230	24.40	0.0127	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,682.78690	8,021.030	24.40	0.9873	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			91.69830	61.779	18.37	0.0675	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			409.88470	522.413	16.19	0.3722	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,802.12760	4,134.245	19.23	0.9407	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			62.65340	55.707	23.80	0.0499	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,246.05340	5,584.507	23.80	0.9501	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,264.49480	1,948.750	15.89	0.8543	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			117.89480	147.550	15.89	0.1457	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,276.48470	1,043.613	16.19	0.6278	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,445.09830	3,760.579	18.37	0.9325	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	22.64	Call			91.01090	61.292	18.37	0.0670	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,454.41090	3,770.092	18.37	0.9330	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			221.95000	157.556	17.99	0.1500	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,355.35000	2,636.356	17.99	0.8500	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			68.72760	55.446	19.23	0.0593	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			182.26330	140.912	19.86	0.1042	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,317.46330	4,628.512	19.86	0.8958	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			184.02190	142.268	19.86	0.1051	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,299.22190	4,609.868	19.86	0.8949	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			183.14050	141.587	19.86	0.1046	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,308.34050	4,619.187	19.86	0.8954	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			287.06850	216.876	20.45	0.1352	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,460.66850	4,745.976	20.45	0.8648	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			3,998.20000	4,359.100		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			3,978.20000	4,339.100		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			3,988.20000	4,349.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			615.99230	553.086	21.36	0.2162	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,404.79230	5,710.086	21.36	0.7838	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			617.91280	554.727	21.34	0.2168	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,386.71280	5,691.727	21.34	0.7832	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			616.95120	553.902	21.35	0.2165	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,395.75120	5,700.902	21.35	0.7835	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>224,788,210.60</b>	<b>11,610</b>	<b>155,216</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13664		0.13759			0.0000	424,388.31	3,106	4,057
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13960		0.14061			0.0000	0.00	0	4,001
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14240		0.14349			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14578		0.14696			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>424,388.31</b>	<b>3,106</b>	<b>9,548</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,759.94230	2,664.385	20.93	0.9973	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.74230	0.885	20.93	0.0027	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,768.25400	1,672.312	17.83	0.9752	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			9.05400	8.812	17.83	0.0248	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			866.76740	783.623	17.86	0.7800	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			107.56740	120.123	17.86	0.2200	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,938.90000	27,040.500	28.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,938.90000	28,040.500	28.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.92	0.0000	0.00	0	0

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	Put			28,938.90000	29,040.500	28.92	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,056.20330	989.462	19.47	0.5744	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			707.30330	749.162	19.47	0.4256	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			683.01560	635.196	21.07	0.4092	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,334.11560	1,394.896	21.07	0.5908	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			452.88090	419.300	22.73	0.2876	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,103.98090	2,179.000	22.73	0.7124	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,345.22390	1,404.331	21.26	0.5167	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			753.89190	708.861	22.61	0.3709	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,057.79190	2,130.661	22.61	0.6291	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			559.89670	525.077	23.98	0.2856	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,863.79670	2,946.877	23.98	0.7144	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,041.32390	982.531	21.26	0.4833	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>424,388.31</b>	<b>3,106</b>	<b>9,548</b>
€ / R	On	29/07/2016	Foreign Exchange Future			15.58400		15.81540			0.0000	1,012,960.00	65	0
€ / R	On	15/08/2016	Foreign Exchange Future			15.52730		15.85100			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.56680		15.86560			0.0000	607,105.20	39	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.66090		15.99020			0.0000	13,828,574.70	883	39,045
€ / R	On	30/09/2016	Foreign Exchange Future			15.70270		16.03270			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.00420		16.34100			0.0000	1,712,449.40	107	18,000
€ / R	On	13/03/2017	Foreign Exchange Future			16.32780		16.67150			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.71430		17.06640			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.93020		17.28390			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>17,161,089.30</b>	<b>1,094</b>	<b>139,333</b>
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			0.33820	0.000	11.57	0.0000	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			904.93820	1,136.000	11.57	1.0000	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			25.57020	8.950	19.97	0.0344	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			984.57020	1,291.650	19.97	0.9656	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			0.00000	172.330	17.06	0.3552	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			0.00000	465.530	17.06	0.6448	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			67.59460	120.609	16.33	0.2132	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,109.40080	833.944	16.34	0.7835	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			69.20080	123.044	16.34	0.2165	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			192.11600	112.739	18.50	0.1927	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,177.32140	895.432	16.29	0.8088	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,140.23920	1,412.920	19.02	0.8658	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,101.03530	826.412	16.35	0.7802	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			70.83530	125.512	16.35	0.2198	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			509.65130	333.137	17.02	0.4541	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			57.12140	104.532	16.29	0.1912	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,117.79460	841.509	16.33	0.7868	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			329.45130	482.237	17.02	0.5459	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			881.91600	1,131.839	18.50	0.8073	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			130.43920	73.820	19.02	0.1342	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			180.83150	111.319	19.12	0.1725	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,128.13150	1,388.619	19.12	0.8275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			529.60280	408.271	18.89	0.3440	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,088.60280	1,304.071	18.89	0.6560	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			57.86250	42.584	23.77	0.0458	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,516.86250	4,838.384	23.77	0.9542	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			28.45110	17.593	23.77	0.0210	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,587.45110	5,913.393	23.77	0.9790	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			710.84350	556.867	18.25	0.4377	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			769.84350	952.666	18.25	0.5623	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			670.57590	523.387	18.37	0.4177	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			829.57590	1,019.187	18.37	0.5823	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,165.04330	1,387.577	19.04	0.6743	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			501.98700	386.462	19.01	0.3290	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,150.98700	1,372.262	19.01	0.6710	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			499.00670	384.112	19.03	0.3273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,158.00670	1,379.912	19.03	0.6727	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			496.04330	381.777	19.04	0.3257	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			407.84750	330.836	20.83	0.2295	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,426.34750	2,693.035	20.83	0.7705	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			406.17110	329.448	20.84	0.2287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,434.67110	2,701.648	20.84	0.7713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			404.49810	328.071	20.85	0.2279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,442.99810	2,710.271	20.85	0.7721	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			603.78110	515.416	21.10	0.2770	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,717.38110	2,981.115	21.10	0.7230	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			601.96130	513.854	21.11	0.2763	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,725.56130	2,989.554	21.11	0.7237	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			600.14840	512.304	21.12	0.2756	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,733.74840	2,998.004	21.12	0.7244	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			781.92100	689.065	21.44	0.3107	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,958.02100	3,218.865	21.44	0.6893	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			779.97280	687.351	21.45	0.3100	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,966.07280	3,227.151	21.45	0.6900	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			778.03080	685.642	21.46	0.3094	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,974.13080	3,235.442	21.46	0.6906	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>17,161,089.30</b>	<b>1,094</b>	<b>185,705</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.60500		10.79620			0.0000	8,727,915.00	823	8,656
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.76430		10.95720			0.0000	2,152,860.00	200	125
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.91600		11.11050			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.09680		11.29410			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
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.17940		11.37630			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,880,775.00</b>	<b>1,023</b>	<b>12,086</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			33.73380	59.696	12.79	0.2031	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			621.05650	456.891	12.79	0.7911	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			34.85650	61.891	12.79	0.2089	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			638.84260	472.560	12.79	0.8025	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			32.64260	57.560	12.79	0.1975	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			629.93380	464.697	12.79	0.7969	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			521.16780	405.045	13.30	0.5586	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			233.96780	310.745	13.30	0.4414	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			515.27920	399.953	13.31	0.5541	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			238.07920	315.653	13.31	0.4459	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			527.10110	410.182	13.30	0.5630	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			229.90110	305.882	13.30	0.4370	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			239.87620	192.653	15.82	0.2515	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,089.37620	1,236.653	15.82	0.7485	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			243.84690	195.871	15.78	0.2552	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,073.34690	1,219.871	15.78	0.7448	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			241.85250	194.255	15.80	0.2534	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,081.35250	1,228.255	15.80	0.7466	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,142.01170	1,276.674	16.07	0.6800	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			383.72210	321.436	16.09	0.3183	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,149.62210	1,284.636	16.09	0.6817	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			381.34930	319.416	16.11	0.3166	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,157.24930	1,292.616	16.11	0.6834	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			386.11170	323.474	16.07	0.3200	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			481.71390	410.201	16.34	0.3448	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,275.41390	1,400.801	16.34	0.6552	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			479.18330	407.993	16.36	0.3433	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,282.88330	1,408.593	16.36	0.6567	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			476.66320	405.799	16.37	0.3417	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,290.36320	1,416.399	16.37	0.6583	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>10,880,775.00</b>	<b>1,023</b>	<b>12,086</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.72560		10.91330			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.91980		11.10920			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.10140		11.29330			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			9.68620	4.968	18.03	0.0191	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,476.38620	1,659.368	18.03	0.9809	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			9.48510	4.863	18.06	0.0187	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	12.39	Put			1,486.18510	1,669.263	18.06	0.9813	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			9.28810	4.761	18.09	0.0183	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,495.98810	1,679.161	18.09	0.9817	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			89.61330	67.574	17.77	0.1188	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,510.41330	1,677.774	17.77	0.8812	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			91.54810	69.051	17.73	0.1211	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,492.34810	1,659.251	17.73	0.8789	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			90.57520	68.308	17.75	0.1199	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,501.37520	1,668.508	17.75	0.8801	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			178.55010	144.536	17.76	0.1821	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,615.25010	1,773.136	17.76	0.8179	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			177.20770	143.441	17.77	0.1809	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,623.90770	1,782.041	17.77	0.8191	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			175.87640	142.355	17.79	0.1796	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,632.57640	1,790.955	17.79	0.8204	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.49100		14.69810			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.82680		15.03740			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.14480		15.35890			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			37.34850	24.843	21.56	0.0517	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,939.24850	2,133.843	21.56	0.9483	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			36.96150	24.587	21.59	0.0512	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,948.86150	2,143.587	21.59	0.9488	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			36.57920	24.334	21.62	0.0506	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,958.47920	2,153.334	21.62	0.9494	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			249.16090	201.934	20.86	0.1988	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,911.76090	2,075.134	20.86	0.8012	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			252.35140	204.607	20.84	0.2011	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,894.95140	2,057.807	20.84	0.7989	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			250.75100	203.265	20.85	0.2000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,903.35100	2,066.465	20.85	0.8000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			431.66230	368.593	21.08	0.2622	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,142.76230	2,293.793	21.08	0.7378	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			435.44580	371.904	21.06	0.2642	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,126.54580	2,277.104	21.06	0.7358	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			433.54950	370.245	21.07	0.2632	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,134.64950	2,285.445	21.07	0.7368	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>

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	19/09/2016	Foreign Exchange Future			2.10330		2.15610			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.13130		2.18470			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.15610		2.20990			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			28.65910	12.746	19.77	0.0224	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,967.65910	3,479.746	19.77	0.9776	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			25.92260	11.496	19.90	0.0203	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,064.92260	3,578.496	19.90	0.9797	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			23.45610	10.376	20.03	0.0184	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,162.45610	3,677.376	20.03	0.9816	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,050.26520	3,523.450	18.84	0.8833	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			219.13190	151.882	18.67	0.1283	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,872.13190	3,338.882	18.67	0.8717	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			207.89860	143.948	18.75	0.1224	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,960.89860	3,430.948	18.75	0.8776	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			197.26520	136.450	18.84	0.1167	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,140.27220	3,574.601	19.20	0.8020	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			423.69680	323.526	19.27	0.1918	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,224.69680	3,662.526	19.27	0.8082	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			408.70660	311.923	19.35	0.1858	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,309.70660	3,750.923	19.35	0.8142	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			439.27220	335.601	19.20	0.1980	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			2.10900		2.15170			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.15610		2.19970			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			47.75760	31.785	19.69	0.0499	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,430.75760	2,841.785	19.69	0.9501	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			44.48850	29.831	19.96	0.0467	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,527.48850	2,939.831	19.96	0.9533	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			41.51210	28.044	20.23	0.0437	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,624.51210	3,038.044	20.23	0.9563	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			238.29610	167.449	18.82	0.1368	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,941.29610	3,306.449	18.82	0.8632	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			226.61890	158.018	18.88	0.1302	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,029.61890	3,397.018	18.88	0.8698	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			215.53030	149.106	18.93	0.1239	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,118.53030	3,488.106	18.93	0.8761	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			1.80400		1.85650			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.83770		1.89110			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86870		1.92250			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			33.89230	14.009	21.53	0.0259	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,668.89230	3,174.009	21.53	0.9741	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			30.04720	12.335	21.62	0.0230	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,765.04720	3,272.335	21.62	0.9770	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			26.62170	10.859	21.71	0.0205	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,861.62170	3,370.859	21.71	0.9795	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			287.22060	204.345	21.79	0.1637	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,576.22060	3,027.345	21.79	0.8363	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			273.79050	194.782	21.91	0.1568	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,662.79050	3,117.782	21.91	0.8432	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			261.04110	185.721	22.03	0.1502	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,750.04110	3,208.721	22.03	0.8498	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			521.43440	405.686	21.47	0.2370	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,696.43440	3,118.686	21.47	0.7630	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			503.88850	392.213	21.58	0.2300	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,778.88850	3,205.213	21.58	0.7700	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			487.02430	379.279	21.69	0.2232	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,862.02430	3,292.279	21.69	0.7768	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			0.13680		0.14060			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13680		0.14070			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13690		0.14080			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04060		0.04200			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03970		0.04120			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03920		0.04080			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			10.06700		10.14610			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.20800		10.28780			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.34380		10.42490			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			711.55240	637.981	14.09	0.8842	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			25.45240	30.981	14.09	0.1158	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			702.52570	629.026	14.06	0.8807	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			26.42570	32.026	14.06	0.1193	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			693.53100	620.104	14.03	0.8772	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			27.43100	33.104	14.03	0.1228	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			194.70280	170.946	15.81	0.2854	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			756.90280	812.946	15.81	0.7146	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			192.42750	168.924	15.83	0.2826	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			764.62750	820.924	15.83	0.7174	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			190.17900	166.923	15.86	0.2798	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			772.37900	828.923	15.86	0.7202	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			282.64210	255.348	16.42	0.3155	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			957.74210	1,011.548	16.42	0.6845	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			280.31740	253.222	16.44	0.3133	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			965.41740	1,019.422	16.44	0.6867	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			284.98430	257.491	16.40	0.3177	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			950.08430	1,003.691	16.40	0.6823	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			1.31720		1.34140			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33250		1.35690			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34770		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			786.00000	1,028.000		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			586.00000	828.000		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			686.00000	928.000		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			531.00000	775.000		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			631.00000	875.000		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			431.00000	675.000		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	723.000		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	823.000		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	923.000		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			1.32730		1.31380			0.0000	0.00	0	0
QUANTO £On	19/12/2016	Foreign Exchange Future			1.32960		1.31620			0.0000	0.00	0	0
QUANTO £On	13/03/2017	Foreign Exchange Future			1.33180		1.31850			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	19/09/2016	Foreign Exchange Future			1.11950		1.11110			0.0000	0.00	0	11,955
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12400		1.11570			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12830		1.12010			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			24,492.73000		25,022.91000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			24,952.87000		25,492.59000			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			10.41260		10.62940			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.59070		10.81050			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			26.21250	13.631	17.26	0.0494	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			1,016.81250	1,221.031	17.26	0.9506	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			25.56110	13.340	17.30	0.0484	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,026.16110	1,230.741	17.30	0.9516	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			24.92500	13.056	17.33	0.0474	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,035.52500	1,240.456	17.33	0.9526	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			138.57460	101.501	17.41	0.1723	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,138.07460	1,320.801	17.41	0.8277	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			137.08830	100.335	17.43	0.1705	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,146.58830	1,329.635	17.43	0.8295	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			135.62070	99.184	17.45	0.1688	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,155.12070	1,338.484	17.45	0.8312	0.00	0	0
<b>Total SGD / 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 SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Future			4.62350		4.72040			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.61150		4.70780			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			3.57380	1.508	15.87	0.0156	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			553.17380	648.008	15.87	0.9844	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			3.87270	1.619	15.63	0.0168	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			533.47270	628.119	15.63	0.9832	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			3.71930	1.562	15.75	0.0162	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			543.31930	638.062	15.75	0.9838	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			24.78770	16.468	15.38	0.0842	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			606.98770	694.968	15.38	0.9158	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			23.89950	15.893	15.41	0.0816	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			616.09950	704.393	15.41	0.9184	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			23.04090	15.337	15.44	0.0791	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			625.24090	713.837	15.44	0.9209	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			1.32590		1.36210			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.26310		1.30570			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.21460		1.25770			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 533 100 357.11</b>	<b>108,152</b>	<b>1,137,100</b>
<b>Total Options</b>									<b>19 825 701.51</b>	<b>137,370</b>	<b>1,827,657</b>
<b>Grand Total:</b>									<b>1,552,926,058.62</b>	<b>245,522</b>	<b>2,964,757</b>