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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2016 Foreign Exchange Future			14.33650		14.45540			0.0000	86,019,000.00	6,000	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.35500		14.45840			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.38430		14.48780			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.38710		14.49070			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.39000		14.49360			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.39290		14.49660			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.39570		14.49950			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.40430		14.50820			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.41580		14.51990			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.43300		14.53740			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.44450		14.54900			0.0000	0.00	0	2,046
\$ / R On 16/08/2016 Foreign Exchange Future			14.44730		14.55190			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.45010		14.55480			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.45300		14.55770			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.46720		14.57220			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.47580		14.58090			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.48430		14.58960			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.49000		14.59540			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.50710		14.61280			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.51280		14.61860			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.51560		14.62150			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	13/09/2016	Foreign Exchange Future			14.52700		14.63310			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.53270		14.63880			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.54400		14.65030			0.0000	419,928,912.00	28,873	635,830
\$ / R	On	27/09/2016	Foreign Exchange Future			14.56670		14.67330			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.56950		14.67610			0.0000	0.00	0	400
\$ / R	On	30/09/2016	Foreign Exchange Future			14.57520		14.68190			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.61480		14.72220			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.64970		14.75740			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.65260		14.76030			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.68460		14.79260			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.71370		14.82200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.74570		14.85430			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.79230		14.90130			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.80680		14.91590			0.0000	267,544,069.20	18,069	124,868
\$ / R	On	13/03/2017	Foreign Exchange Future			15.05240		15.16440			0.0000	7,435,885.60	494	30,429
\$ / R	On	19/06/2017	Foreign Exchange Future			15.34400		15.45960			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.44690		15.55900			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.48540		15.59520			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.52380		15.63130			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.56230		15.66750			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>780,927,866.80</b>	<b>53,436</b>	<b>962,121</b>
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			0.67160	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			545.27160	663.500	19.80	1.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			0.48090	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			585.08090	703.500	19.80	1.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			0.01980	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			1,084.61980	1,203.500	19.80	1.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			226.85500	96.500	19.80	1.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			11.45500	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			17.58790	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			182.18790	283.500	19.80	1.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			4.46300	0.000	19.80	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			329.06300	443.500	19.80	1.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			31.81650	14.486	26.23	0.0920	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			393.41650	479.486	26.23	0.9080	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			0.00000	269.224	18.07	0.6149	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			0.00000	134.924	18.07	0.3851	4,047,714.00	30,000	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			40.78190	29.452	21.68	0.1062	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			702.98190	795.152	21.68	0.8938	11,927,283.00	15,000	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			3.33080	1.705	29.09	0.0065	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,112.63080	2,214.605	29.09	0.9935	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.33730	0.229	37.55	0.0008	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,699.63730	3,803.129	37.55	0.9992	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			1.25080	0.602	32.96	0.0022	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,957.65080	3,060.602	32.96	0.9978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,693.70260	2,590.000	20.44	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.10260	0.000	20.44	0.0000	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,010.60540	905.917	20.59	0.9395	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			17.00540	15.917	20.59	0.0605	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1.84920	0.938	31.41	0.0034	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,638.24920	2,740.938	31.41	0.9966	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			140.33260	94.976	19.75	0.2673	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			423.73260	482.076	19.75	0.7327	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			15.70640	8.444	23.59	0.0302	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,376.20640	1,472.744	23.59	0.9698	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			270.17360	201.718	18.91	0.4370	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			281.97360	317.418	18.91	0.5630	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			204.45420	144.788	19.12	0.3442	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			376.25420	420.488	19.12	0.6558	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			118.54050	81.265	20.58	0.1970	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			698.64050	765.465	20.58	0.8030	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			140.97890	98.921	20.37	0.2314	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			621.07890	683.121	20.37	0.7686	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,842.93710	1,738.164	21.15	0.9838	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			5.53710	5.164	21.15	0.0162	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			79.64040	54.651	21.56	0.1264	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,062.24040	1,141.651	21.56	0.8736	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			16.85010	10.388	23.34	0.0271	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,077.85010	2,175.888	23.34	0.9729	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			64.04330	43.941	21.91	0.0978	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,322.14330	1,406.640	21.91	0.9022	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			5.25890	3.119	24.38	0.0086	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,840.45890	2,943.019	24.38	0.9914	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			64.65560	44.567	21.98	0.0975	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,349.85560	1,434.467	21.98	0.9025	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			53.21290	36.210	22.31	0.0800	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,505.51290	1,593.210	22.31	0.9200	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			44.32410	30.281	22.68	0.0643	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,782.12410	1,873.081	22.68	0.9357	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			62.44860	65.512	18.50	0.1342	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			7.38140	3.622	23.84	0.0091	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,126.48140	3,227.822	23.84	0.9909	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			5.76110	2.917	24.53	0.0073	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,354.86110	3,457.117	24.53	0.9927	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,783.24520	2,677.666	22.93	0.9950	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.34520	1.866	22.93	0.0050	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,143.34860	1,041.312	18.50	0.8658	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			230.98260	182.916	20.27	0.2859	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			781.38260	838.616	20.27	0.7141	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			307.96620	250.391	19.89	0.3593	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			632.56620	680.391	19.89	0.6407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			14.18740	8.500	24.25	0.0176	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,201.38740	3,301.400	24.25	0.9824	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,192.33610	1,089.544	18.26	0.8512	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			79.53610	82.444	18.26	0.1488	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,029.34960	929.449	18.34	0.7975	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			116.54960	122.349	18.34	0.2025	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			15.15880	9.168	24.17	0.0189	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,142.35880	3,242.068	24.17	0.9811	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			978.29830	879.725	18.42	0.7710	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			139.69830	146.925	18.42	0.2290	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			27.55120	18.287	23.68	0.0349	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,708.95120	2,805.487	23.68	0.9651	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			327.41500	269.585	19.98	0.3563	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			705.91500	753.985	19.98	0.6437	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			68.77440	50.460	22.61	0.0863	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,947.27440	2,034.860	22.61	0.9137	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			17.09060	10.821	24.41	0.0212	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,195.59060	3,295.221	24.41	0.9788	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,207.27930	1,104.284	18.34	0.8463	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			85.77930	88.684	18.34	0.1537	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			362.27200	301.190	19.80	0.3791	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			679.17200	724.190	19.80	0.6209	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			6.75330	4.946	25.52	0.0098	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,083.65330	4,187.946	25.52	0.9902	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,415.47110	1,310.039	18.44	0.8825	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			66.67110	67.339	18.44	0.1175	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,406.53790	1,301.166	18.43	0.8808	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			67.73790	68.466	18.43	0.1192	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,397.61940	1,292.309	18.41	0.8790	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			68.81940	69.609	18.41	0.1210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,473.93510	1,367.689	18.24	0.8896	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.63510	63.689	18.24	0.1104	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,429.07750	1,323.081	18.15	0.8814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			68.77750	69.081	18.15	0.1186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,420.16700	1,314.206	18.13	0.8798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			69.86700	70.206	18.13	0.1202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,107.34230	1,005.416	18.26	0.7914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			137.04230	141.415	18.26	0.2086	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			873.18310	777.337	18.37	0.6975	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			222.88310	233.337	18.37	0.3025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,411.52140	1,305.623	18.13	0.8778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			71.22140	71.623	18.13	0.1222	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,202.41130	1,098.861	18.22	0.8223	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			112.11130	114.861	18.22	0.1777	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			532.31090	456.004	19.13	0.4982	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			482.01090	512.004	19.13	0.5018	0.00	0	65

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,091.86370	990.240	18.26	0.7860	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		141.56370	146.240	18.26	0.2140	122,841.60	840	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		1,031.02910	930.724	18.29	0.7637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		160.72910	166.725	18.29	0.2363	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		479.38880	408.047	19.35	0.4598	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		549.08880	584.047	19.35	0.5402	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		745.65420	655.249	18.58	0.6318	458,674.44	700	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		295.35420	311.249	18.58	0.3682	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		580.72210	500.193	18.98	0.5311	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		430.42210	456.193	18.98	0.4689	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		374.31900	312.982	19.87	0.3767	594,665.23	1,900	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		724.01900	768.982	19.87	0.6233	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		523.01540	447.692	19.17	0.4917	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		492.71540	523.692	19.17	0.5083	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		487.78240	415.722	19.32	0.4661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		537.48240	571.722	19.32	0.5339	960,493.46	1,680	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		215.84390	173.996	20.96	0.2346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,165.54390	1,229.996	20.96	0.7654	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		462.97180	393.063	19.43	0.4474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		572.67180	609.063	19.43	0.5526	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		427.78890	361.107	19.59	0.4200	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		627.48890	667.107	19.59	0.5800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		148.25900	116.373	21.64	0.1668	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,497.95900	1,572.373	21.64	0.8332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		285.00950	233.937	20.41	0.2992	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		934.70950	989.937	20.41	0.7008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		236.91740	192.181	20.78	0.2548	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,086.61740	1,148.181	20.78	0.7452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		105.51870	80.902	22.25	0.1214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,815.21870	1,896.902	22.25	0.8786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		196.56260	157.391	21.13	0.2157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,246.26260	1,313.391	21.13	0.7843	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		169.14140	133.996	21.40	0.1883	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,378.84140	1,449.996	21.40	0.8117	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		80.64400	60.665	22.68	0.0941	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,070.34400	2,156.665	22.68	0.9059	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		144.12910	112.909	21.69	0.1625	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,523.82910	1,598.909	21.69	0.8375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		114.98190	88.689	22.11	0.1316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,734.68190	1,814.689	22.11	0.8684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		65.34550	48.441	23.02	0.0769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,275.04550	2,364.441	23.02	0.9231	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		102.51970	78.441	22.30	0.1182	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,842.21970	1,924.441	22.30	0.8818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		91.35650	69.330	22.48	0.1060	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,951.05650	2,035.330	22.48	0.8940	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	17.70	Call		29.75140	20.915	24.32	0.0356	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,079.45140	3,176.915	24.32	0.9644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		79.11250	59.433	22.71	0.0924	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,088.81250	2,175.433	22.71	0.9076	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		76.13890	57.047	22.78	0.0891	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,125.83890	2,213.047	22.78	0.9109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		3.53760	2.028	25.29	0.0042	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,903.23760	5,008.028	25.29	0.9958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		57.19730	42.014	23.24	0.0676	42,013.90	1,000	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,406.89730	2,498.014	23.24	0.9324	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		35.77140	25.456	24.01	0.0427	20,619.04	810	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,885.47140	2,981.456	24.01	0.9573	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		533.22450	458.197	19.31	0.4798	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		549.92450	581.497	19.31	0.5202	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,291.82100	1,185.986	18.16	0.8289	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		115.72100	116.486	18.16	0.1711	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		26.37900	17.043	24.71	0.0278	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,600.27900	3,697.543	24.71	0.9722	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		23.18330	13.966	24.72	0.0233	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,757.08330	3,854.466	24.72	0.9767	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,881.83160	2,774.478	20.15	0.9895	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.73160	4.979	20.15	0.0105	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		335.39310	279.857	20.46	0.3232	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		953.49310	1,004.657	20.46	0.6768	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		294.17900	246.632	21.11	0.2712	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,261.97900	1,321.832	21.11	0.7288	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		45.84980	34.869	26.23	0.0434	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,138.44980	4,235.169	26.23	0.9566	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,965.79740	2,857.130	18.67	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.39740	7.430	18.67	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,412.79500	1,304.864	18.15	0.8118	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		155.39500	155.164	18.15	0.1882	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		47.49010	36.302	26.07	0.0451	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,060.09010	4,156.602	26.07	0.9549	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,619.22670	1,510.170	18.08	0.8593	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		108.92670	107.570	18.08	0.1407	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		525.96090	457.927	19.99	0.4210	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		825.66090	865.327	19.99	0.5790	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		249.97370	210.760	21.80	0.2236	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,629.67370	1,698.160	21.80	0.7764	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		246.40490	209.339	22.07	0.2123	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,813.80490	1,884.739	22.07	0.7877	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		612.39440	540.153	19.78	0.4590	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		769.79440	805.553	19.78	0.5410	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		256.04490	217.920	21.97	0.2198	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,763.44490	1,833.320	21.97	0.7802	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	17/11/2016	Foreign Exchange Option	15.60	Call			439.88400	385.180	20.85	0.3402	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,217.88400	1,271.480	20.85	0.6598	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			176.25110	149.165	23.05	0.1518	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,444.25110	2,525.465	23.05	0.8482	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,692.83100	1,583.744	18.02	0.8481	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			130.83100	130.044	18.02	0.1519	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			67.59750	55.856	26.75	0.0571	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,613.29750	4,710.156	26.75	0.9429	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,068.45380	2,958.351	18.10	0.9799	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.15380	12.651	18.10	0.0201	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,547.93590	1,440.852	18.20	0.8001	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			193.63590	195.152	18.20	0.1999	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,324.92820	2,213.781	17.62	0.9232	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			63.62820	61.481	17.62	0.0768	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,315.97780	2,204.840	17.63	0.9221	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			64.67780	62.540	17.63	0.0779	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,307.04200	2,195.912	17.63	0.9210	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			65.74200	63.612	17.63	0.0790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,796.26530	1,687.611	18.21	0.8306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			170.36530	170.811	18.21	0.1694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,788.48260	1,679.885	18.22	0.8289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			172.58260	173.085	18.22	0.1711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,780.56430	1,672.053	18.23	0.8273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,024.56890	12,133.542	26.82	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,128.60790	3,018.423	16.90	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.70790	11.623	16.90	0.0186	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			0.00000	1,920.126	17.91	0.8763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			0.00000	113.326	17.91	0.1237	32,607,289.98	287,730	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,412.34750	6,516.645	26.82	0.9750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,851.27050	1,742.209	18.14	0.8423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			155.37050	155.409	18.14	0.1577	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			8.63440	6.900	26.82	0.0083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,102.73440	8,210.100	26.82	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.46890	0.342	26.82	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,021.01360	6,124.104	26.82	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			34.53810	28.853	26.82	0.0301	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,118.63810	6,222.053	26.82	0.9699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			29.41180	24.443	26.82	0.0260	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,353.51180	6,457.643	26.82	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			28.24750	23.445	26.82	0.0250	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,438.81390	5,539.594	26.82	0.9543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			52.62580	44.567	26.82	0.0441	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,496.72580	5,597.767	26.82	0.9559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			39.44220	33.092	26.82	0.0340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,923.54220	6,026.292	26.82	0.9660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			36.91360	30.904	26.82	0.0320	0.00	0	32,200

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	19.95	Put		5,102.61590	5,201.723	26.82	0.9441	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		63.04990	53.709	26.82	0.0519	64,450.68	1,200	750	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,227.14990	5,326.909	26.82	0.9481	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		59.89060	50.933	26.82	0.0495	0.00	0	6,600	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,303.99060	5,404.133	26.82	0.9505	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		54.71390	46.394	26.82	0.0457	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,864.38160	4,962.128	26.82	0.9357	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		77.78870	66.719	26.82	0.0626	0.00	0	150	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,911.88870	5,009.919	26.82	0.9374	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		74.89170	64.155	26.82	0.0605	0.00	0	250	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,968.99170	5,067.355	26.82	0.9395	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		68.51590	58.523	26.82	0.0559	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,198.82040	4,292.519	26.29	0.9108	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		109.53250	94.855	26.61	0.0850	0.00	0	26,053	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,343.63250	4,438.055	26.61	0.9150	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		106.26680	92.067	26.82	0.0824	0.00	0	10,303	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,440.36680	4,535.267	26.82	0.9176	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		80.28160	68.928	26.82	0.0643	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,671.74530	3,762.324	25.13	0.8923	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		118.78990	102.825	26.06	0.0925	0.00	0	17,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,092.88990	4,186.025	26.06	0.9075	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		115.44360	99.942	26.25	0.0898	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,179.54360	4,273.142	26.25	0.9102	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		114.72040	99.319	26.29	0.0892	0.00	0	2,310	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,340.30650	3,428.439	24.39	0.8776	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		155.04780	134.231	24.43	0.1215	0.00	0	4,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,359.14780	3,447.431	24.43	0.8785	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		139.59230	120.808	25.04	0.1092	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,633.69230	3,724.008	25.04	0.8908	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		137.64530	119.124	25.13	0.1077	0.00	0	1,700	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,246.30550	3,333.664	24.18	0.8728	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		160.37240	138.864	24.24	0.1257	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,274.47240	3,362.064	24.24	0.8743	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		158.56760	137.294	24.31	0.1243	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,302.66760	3,390.494	24.31	0.8757	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		156.20650	135.239	24.39	0.1224	0.00	0	23,489	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,796.11720	2,878.899	23.35	0.8431	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		187.12450	162.368	23.54	0.1462	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,931.22450	3,015.568	23.54	0.8538	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		184.29480	159.843	23.58	0.1442	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,958.39480	3,043.043	23.58	0.8558	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		162.20550	140.464	24.18	0.1272	0.00	0	1,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,313.03690	2,389.225	22.65	0.7968	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		263.33270	230.948	22.70	0.1994	0.00	0	1,200	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,347.43270	2,424.148	22.70	0.8006	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		203.05640	176.629	23.34	0.1576	0.00	0	63,513	



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	17.50	Put			2,787.15640	2,869.829	23.34	0.8424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			202.01720	175.699	23.35	0.1569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,202.15980	2,276.580	22.49	0.7840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			276.12760	242.544	22.59	0.2080	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,270.22760	2,345.744	22.59	0.7920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			270.35870	237.315	22.64	0.2042	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,304.45870	2,380.515	22.64	0.7958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			268.93690	236.025	22.65	0.2032	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,084.39310	2,156.817	22.31	0.7693	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			298.95620	263.290	22.40	0.2232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,143.05620	2,216.490	22.40	0.7768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			297.37570	261.851	22.41	0.2222	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,151.47570	2,225.051	22.41	0.7778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			288.05980	253.380	22.49	0.2160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,903.08150	1,972.168	22.03	0.7443	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			337.95170	298.870	22.11	0.2486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,952.05170	2,022.070	22.11	0.7514	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			334.35580	295.582	22.14	0.2463	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,968.45580	2,038.782	22.14	0.7537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			310.29310	273.617	22.31	0.2307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,686.78940	1,751.095	21.66	0.7107	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			380.27200	337.676	21.83	0.2754	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,774.37200	1,840.876	21.83	0.7246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			362.32750	321.199	21.95	0.2641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,846.42750	1,914.399	21.95	0.7359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			348.98150	308.968	22.03	0.2557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,417.73530	1,474.406	21.10	0.6618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			481.09890	428.896	21.12	0.3367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,425.19890	1,482.096	21.12	0.6633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			447.01490	397.952	21.34	0.3164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,531.11490	1,591.151	21.34	0.6836	1,909,381.80	1,200	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			402.68940	357.895	21.66	0.2893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,293.05180	1,345.743	20.83	0.6355	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			496.53150	442.946	21.02	0.3457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,380.63150	1,436.146	21.02	0.6543	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			493.92460	440.571	21.04	0.3442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,388.02460	1,443.771	21.04	0.6558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			483.63530	431.206	21.10	0.3382	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,098.39370	1,144.116	20.41	0.5883	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			582.03770	521.222	20.55	0.3943	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,166.13770	1,214.422	20.55	0.6057	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			560.58080	501.518	20.65	0.3824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,214.68080	1,264.718	20.65	0.6176	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			528.95180	472.543	20.83	0.3645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			845.25270	880.474	19.83	0.5132	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			684.02190	615.431	20.12	0.4482	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	15.20	Put			968.12190	1,008.631	20.12	0.5518	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			680.36580	612.033	20.13	0.4463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			974.46580	1,015.233	20.13	0.5537	7,106,631.00	7,000	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			614.29370	550.916	20.41	0.4117	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			731.05080	760.240	19.54	0.4728	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			798.41500	722.156	19.70	0.5048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			792.51500	825.356	19.70	0.4952	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			769.29290	694.886	19.80	0.4908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			833.39290	868.086	19.80	0.5092	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			761.15270	687.274	19.83	0.4868	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			576.62030	597.910	19.16	0.4096	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			927.06150	842.615	19.33	0.5627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			641.16150	665.815	19.33	0.4373	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			893.33310	810.740	19.42	0.5480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			677.43310	703.940	19.42	0.4520	1,689,455.28	2,400	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			846.95080	767.040	19.54	0.5272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			454.55750	469.275	18.82	0.3516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			0.00000	1,007.785	18.91	0.6334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			0.00000	500.985	18.91	0.3666	1,853,645.24	3,700	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,018.68710	929.610	19.10	0.6011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			552.78710	572.810	19.10	0.3989	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			992.52030	904.710	19.16	0.5904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			270.44980	275.471	18.42	0.2426	330,565.68	1,200	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,280.70330	1,181.416	18.57	0.6975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			364.80330	374.616	18.57	0.3025	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,157.91080	1,062.841	18.79	0.6549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			442.01080	456.041	18.79	0.3451	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,140.45750	1,046.075	18.82	0.6484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			174.66430	175.253	18.23	0.1727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,749.07060	1,640.921	18.25	0.8206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			183.17060	184.121	18.25	0.1794	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,633.59210	1,526.986	18.32	0.7946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			217.69210	220.186	18.32	0.2054	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,486.34980	1,382.271	18.42	0.7574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			792.50980	728.952	20.67	0.4287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,368.10980	1,416.552	20.67	0.5713	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			281.78300	253.641	23.94	0.1746	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,547.38300	3,631.241	23.94	0.8254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			925.26970	853.592	20.18	0.4840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,120.86970	1,161.192	20.18	0.5160	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			805.51710	741.120	20.62	0.4342	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,341.11710	1,388.720	20.62	0.5658	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			217.53070	195.421	25.55	0.1345	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,433.13070	4,523.021	25.55	0.8655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			532.21190	487.230	22.04	0.3076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,117.81190	2,184.830	22.04	0.6924	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			482.76320	441.115	22.35	0.2828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,318.36320	2,388.715	22.35	0.7172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			94.23300	83.073	26.43	0.0637	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,349.83300	6,450.673	26.43	0.9363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			280.95390	252.890	23.96	0.1741	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,556.55390	3,640.490	23.96	0.8259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			240.09120	215.815	24.91	0.1487	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,075.69120	4,163.415	24.91	0.8513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			975.64310	901.138	20.02	0.5040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,041.24310	1,078.738	20.02	0.4960	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			932.84780	860.737	20.16	0.4871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,108.44780	1,148.337	20.16	0.5129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			929.05110	857.160	20.17	0.4855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,114.65110	1,154.760	20.17	0.5145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,192.34020	1,116.149	20.20	0.5157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,252.74020	1,292.149	20.20	0.4843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,188.48090	1,112.469	20.22	0.5145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,258.88090	1,298.469	20.22	0.4855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			533.89200	493.477	23.24	0.2630	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			210.12270	214.705	17.72	0.1464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,460.09090	1,374.335	19.44	0.6001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			890.49090	920.335	19.44	0.3999	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,240.51030	1,279.550	20.18	0.4817	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			370.45700	339.696	25.34	0.1845	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,620.85700	4,705.696	25.34	0.8155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,096.09210	1,024.635	20.51	0.4833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,416.49210	1,460.635	20.51	0.5167	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,669.72270	2,558.705	17.72	0.8536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,224.29200	3,299.477	23.24	0.7370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			464.57340	427.959	23.77	0.2318	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,654.97340	3,733.959	23.77	0.7682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,196.21870	1,119.843	20.19	0.5170	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,246.61870	1,285.843	20.19	0.4830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,200.11030	1,123.550	20.18	0.5183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			861.01970	804.626	22.30	0.3588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,672.01970	2,727.726	22.30	0.6412	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			858.85170	802.550	22.31	0.3580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,679.85170	2,735.650	22.31	0.6420	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			856.69060	800.487	22.32	0.3572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,687.69060	2,743.587	22.32	0.6428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,039.34780	973.223	22.14	0.3886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,734.14780	2,777.823	22.14	0.6114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,036.96530	970.962	22.15	0.3879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,741.76530	2,785.562	22.15	0.6121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,034.58240	968.716	22.16	0.3872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,749.38240	2,793.316	22.16	0.6128	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			0.00000	1,331.758	21.00	0.4983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			0.00000	1,846.358	21.00	0.5017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,140.61700	1,069.020	22.23	0.3940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,999.31700	3,035.220	22.23	0.6060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,138.26870	1,066.789	22.24	0.3933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,006.96870	3,042.989	22.24	0.6067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,135.93440	1,064.563	22.25	0.3926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,014.63440	3,050.763	22.25	0.6074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,232.55950	1,156.175	22.30	0.3982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,255.05950	3,283.875	22.30	0.6018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,230.23500	1,153.971	22.31	0.3976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,262.73500	3,291.671	22.31	0.6024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,227.92470	1,151.765	22.32	0.3969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,270.42470	3,299.465	22.32	0.6031	0.00	0	0
<b>Total \$ / R Option</b>												<b>63,735,724.33</b>	<b>356,360</b>	<b>1,529,526</b>
<b>Total \$ / R</b>												<b>844,663,591.13</b>	<b>409,796</b>	<b>2,491,647</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.54400		14.65030			0.0000	727,200.00	50	820
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.80680		14.91590			0.0000	14,806.80	1	77
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.05240		15.16440			0.0000	15,052.40	1	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.34400		15.45960			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>757,059.20</b>	<b>52</b>	<b>950</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			72,401.89810	76,898.169	19.87	0.6233	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			37,097.53360	30,999.078	19.88	0.3739	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			73,067.53360	77,599.078	19.88	0.6261	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			37,768.94910	31,599.894	19.85	0.3795	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			71,738.94910	76,199.894	19.85	0.6205	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			37,431.89810	31,298.169	19.87	0.3767	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			76,534.92110	69,131.437	19.82	0.4888	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			83,944.92110	87,451.437	19.82	0.5112	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			76,130.28630	68,753.173	19.84	0.4868	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			84,540.28630	88,073.173	19.84	0.5132	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			75,727.62700	68,376.889	19.85	0.4849	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			85,137.62700	88,696.889	19.85	0.5151	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			231,836.32090	238,871.511	22.35	0.7172	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			48,085.86050	43,932.447	22.36	0.2818	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			232,645.86050	239,692.447	22.36	0.7182	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			48,467.61800	44,290.966	22.33	0.2837	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			231,027.61800	238,050.966	22.33	0.7163	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			48,276.32090	44,111.511	22.35	0.2828	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			90,762.28910	84,606.552	21.19	0.4157	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			181,802.28910	187,206.552	21.19	0.5843	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			90,475.53740	84,336.897	21.20	0.4146	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			182,515.53740	187,936.897	21.20	0.5854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call		90,190.40140	84,068.244	21.21	0.4135	0.00	0	0
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put		183,230.40140	188,668.244	21.21	0.5865	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>757,059.20</b>	<b>52</b>	<b>950</b>
£ / R		On	15/08/2016	Foreign Exchange Future			19.04070	18.89280			0.0000	0.00	0	131
£ / R		On	08/09/2016	Foreign Exchange Future			19.13600	18.98870			0.0000	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Future			19.18010	19.03280			0.0000	220,302,628.60	11,486	65,352
£ / R		On	19/12/2016	Foreign Exchange Future			19.55370	19.40400			0.0000	762,594.30	39	1,000
£ / R		On	13/03/2017	Foreign Exchange Future			19.90720	19.75570			0.0000	14,452,627.20	726	976
£ / R		On	25/04/2017	Foreign Exchange Future			20.09360	19.93930			0.0000	0.00	0	73
£ / R		On	19/06/2017	Foreign Exchange Future			20.33110	20.17500			0.0000	0.00	0	9,525
£ / R		On	18/12/2017	Foreign Exchange Future			20.59250	20.42160			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>235,517,850.10</b>	<b>12,251</b>	<b>77,577</b>
£ / R		On	15/08/2016	Foreign Exchange Option	20.37	Call		39.54870	52.471	17.57	0.1090	0.00	0	0
£ / R		On	15/08/2016	Foreign Exchange Option	20.37	Put		1,516.74870	1,381.771	17.57	0.8910	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	22.27	Call		12.87470	17.531	19.90	0.0306	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	22.27	Put		3,294.17470	3,151.531	19.90	0.9694	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	25.85	Call		3.42290	3.803	29.05	0.0056	0.00	0	12,264
£ / R		On	08/09/2016	Foreign Exchange Option	25.85	Put		6,864.72290	6,717.803	29.05	0.9944	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	21.20	Call		26.72480	40.547	17.15	0.0716	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	21.20	Put		2,238.02480	2,104.547	17.15	0.9284	0.00	0	12,264
£ / R		On	08/09/2016	Foreign Exchange Option	22.25	Call		13.00610	17.759	19.84	0.0310	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	22.25	Put		3,274.30610	3,131.759	19.84	0.9690	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	22.26	Call		12.94030	17.644	19.87	0.0308	0.00	0	0
£ / R		On	08/09/2016	Foreign Exchange Option	22.26	Put		3,284.24030	3,141.644	19.87	0.9692	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	18.90	Call		610.74620	699.620	16.60	0.5948	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	18.90	Put		477.94620	419.520	16.60	0.4052	0.00	0	15,000
£ / R		On	19/09/2016	Foreign Exchange Option	19.83	Call		260.19740	308.478	17.03	0.3398	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	19.83	Put		1,057.39740	958.378	17.03	0.6602	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	20.51	Call		126.34360	154.554	17.40	0.1982	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	23.00	Put		3,983.64450	3,837.898	21.24	0.9726	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	23.01	Call		16.39110	17.951	21.28	0.0273	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	23.01	Put		3,993.59110	3,847.851	21.28	0.9727	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	21.90	Put		2,901.41220	2,761.068	19.23	0.9387	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	22.50	Call		22.49780	25.791	20.33	0.0390	0.00	0	500
£ / R		On	19/09/2016	Foreign Exchange Option	22.50	Put		3,489.69780	3,345.691	20.33	0.9610	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	25.30	Call		7.43880	9.214	27.51	0.0121	0.00	0	800
£ / R		On	19/09/2016	Foreign Exchange Option	25.30	Put		6,274.63880	6,129.114	27.51	0.9879	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	23.00	Call		16.44450	17.998	21.24	0.0274	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	20.51	Put		1,603.54360	1,484.454	17.40	0.8018	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	22.99	Call		16.53860	18.117	21.22	0.0276	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	22.99	Put		3,973.73860	3,828.017	21.22	0.9724	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange Option	23.60	Call		13.85660	15.750	23.22	0.0226	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,581.05660	4,435.650	23.22	0.9774	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			34.21220	41.168	19.23	0.0613	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			152.86610	169.095	19.38	0.1398	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,398.86610	3,265.395	19.38	0.8602	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.05300	15.291	21.81	0.0159	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,552.05300	7,401.591	21.81	0.9841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			154.69400	171.086	19.37	0.1412	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			445.96020	398.688	16.99	0.2769	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,729.30170	3,593.165	19.56	0.8833	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			63.08230	66.232	20.83	0.0601	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,119.08230	4,972.532	20.83	0.9399	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,423.84670	2,555.633	17.43	0.8858	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			149.84670	131.933	17.43	0.1142	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,439.96020	1,542.388	16.99	0.7231	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,380.69400	3,247.386	19.37	0.8588	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			153.77740	170.089	19.38	0.1405	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,389.77740	3,256.389	19.38	0.8595	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			314.44470	344.076	18.75	0.2519	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,320.44470	2,200.376	18.75	0.7481	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			123.30170	136.865	19.56	0.1167	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			265.59920	269.761	20.44	0.1647	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,269.89920	4,122.561	20.44	0.8353	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			267.59710	271.822	20.43	0.1658	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,251.89710	4,104.622	20.43	0.8342	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			266.59620	270.788	20.43	0.1653	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,260.89620	4,113.588	20.43	0.8347	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			358.48330	356.923	20.66	0.1912	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,399.18330	4,243.323	20.66	0.8088	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			3,865.00000	3,708.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,845.00000	3,688.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,855.00000	3,698.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			738.49950	708.424	21.23	0.2546	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,476.89950	5,275.924	21.23	0.7454	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			740.67570	710.562	21.22	0.2553	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,459.07570	5,258.062	21.22	0.7447	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			739.58230	709.492	21.23	0.2550	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,467.98230	5,266.992	21.23	0.7450	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>67,832</b>
<b>Total £ / R</b>												<b>235,517,850.10</b>	<b>12,251</b>	<b>145,409</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13944		0.14313			0.0000	113,081.79	811	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14248		0.14627			0.0000	170,121.12	1,194	6,275

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 Future			0.14541		0.14927			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14891		0.15289			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>283,202.91</b>	<b>2,005</b>	<b>8,734</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,313.34930	2,945.146	20.97	0.9959	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.84930	1.646	20.97	0.0041	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,317.15610	1,956.799	18.69	0.9705	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.65610	13.299	18.69	0.0295	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,367.51990	1,059.886	18.61	0.8176	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			55.01990	116.386	18.61	0.1824	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	29.11	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,373.40000	26,752.000	29.11	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	29.11	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,373.40000	27,752.000	29.11	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	29.11	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,373.40000	28,752.000	29.11	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,427.23290	1,217.488	19.82	0.6237	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			500.63290	676.188	19.82	0.3763	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			955.65170	814.117	21.35	0.4639	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,029.05170	1,272.817	21.35	0.5361	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			645.77780	554.213	22.90	0.3383	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,719.17780	2,012.913	22.90	0.6617	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,058.22630	1,293.319	21.49	0.4725	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			985.01570	871.567	22.76	0.4146	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,695.91570	1,980.267	22.76	0.5854	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			736.68910	656.139	24.08	0.3258	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,447.58910	2,764.839	24.08	0.6742	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,347.32630	1,184.619	21.49	0.5275	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>283,202.91</b>	<b>2,005</b>	<b>8,734</b>
€ / R	On	13/07/2016	Foreign Exchange Future			15.89840		15.97370			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			15.94980		16.03000			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.01620		16.09640			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.14740		16.22970			0.0000	4,069,144.80	252	42,215
€ / R	On	30/09/2016	Foreign Exchange Future			16.18970		16.27230			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.49840		16.58280			0.0000	2,144,792.00	130	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			16.83400		16.92080			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.23500		17.32420			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.39840		17.48400			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>6,213,936.80</b>	<b>382</b>	<b>142,659</b>
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			0.56660	0.180	39.40	0.0019	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			906.86660	981.780	39.40	0.9981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			59.28380	42.572	19.14	0.1311	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			749.28380	812.772	19.14	0.8689	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			136.65070	110.530	19.21	0.2130	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			850.25070	904.330	19.21	0.7870	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			95.31700	97.579	17.59	0.1479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,366.61020	1,286.665	17.59	0.8501	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			96.91020	99.265	17.59	0.1499	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			262.71510	233.441	19.47	0.2859	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,033.01510	1,086.041	19.47	0.7141	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,383.44560	1,303.313	17.59	0.8542	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			93.74560	95.913	17.59	0.1458	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,375.01700	1,294.979	17.59	0.8521	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			321.27740	289.618	19.52	0.3171	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,028.97740	1,079.918	19.52	0.6829	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,084.29120	1,128.541	19.33	0.5675	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			912.26400	859.271	18.63	0.5439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			703.07050	660.962	19.21	0.4501	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,020.27050	1,062.562	19.21	0.5499	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,077.81240	1,121.867	19.32	0.5658	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			61.86920	56.547	25.06	0.0522	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,379.06920	5,458.147	25.06	0.9478	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			667.09120	626.941	19.33	0.4325	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			663.58710	623.633	19.34	0.4307	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,090.78710	1,135.233	19.34	0.5693	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			98.63220	91.506	23.81	0.0822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,315.83220	4,393.106	23.81	0.9178	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			670.61240	630.267	19.32	0.4342	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			729.46400	760.871	18.63	0.4561	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,309.95720	2,376.761	21.01	0.7017	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			524.73860	504.499	20.99	0.3002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,293.93860	2,360.499	20.99	0.6998	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			522.74120	502.628	21.00	0.2993	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,301.94120	2,368.628	21.00	0.7007	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			520.75720	500.761	21.01	0.2983	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			716.22350	700.605	21.10	0.3349	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,592.02350	2,665.605	21.10	0.6651	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			720.54680	704.649	21.08	0.3365	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,576.34680	2,649.649	21.08	0.6635	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			718.38140	702.623	21.09	0.3357	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,584.18140	2,657.623	21.09	0.6643	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,863.71640	2,943.065	21.44	0.6425	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			875.52820	869.365	21.45	0.3568	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,871.52820	2,950.965	21.45	0.6432	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			879.91120	873.565	21.43	0.3583	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,855.91120	2,935.165	21.43	0.6417	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			877.71640	871.465	21.44	0.3575	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,622</b>
<b>Total € / R</b>												<b>6,213,936.80</b>	<b>382</b>	<b>149,281</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.06330		11.01480			0.0000	0.00	0	6,810
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.22900		11.18100			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.38580		11.33810			0.0000	0.00	0	2,930
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.57330		11.52620			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.62110		11.57130			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,121</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			841.75110	879.132	13.67	0.9162	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			36.95110	25.832	13.67	0.0838	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			859.53180	897.421	13.69	0.9209	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			34.73180	24.121	13.69	0.0791	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			850.62730	888.264	13.68	0.9186	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			35.82730	24.964	13.68	0.0814	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			201.92760	174.533	13.57	0.2699	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			705.98170	726.340	13.56	0.7268	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			204.98170	177.340	13.56	0.2732	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			719.90730	740.760	13.58	0.7335	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			198.90730	171.760	13.58	0.2665	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			712.92760	733.533	13.57	0.7301	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			338.73410	341.156	15.26	0.3725	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			950.63410	905.356	15.26	0.6275	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			336.01380	338.373	15.27	0.3701	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			957.91380	912.573	15.27	0.6299	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			341.47230	343.962	15.24	0.3748	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			943.37230	898.162	15.24	0.6252	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			497.26420	500.815	15.75	0.4231	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,031.06420	987.515	15.75	0.5769	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			494.21950	497.701	15.77	0.4211	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,038.01950	994.401	15.77	0.5789	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			500.33200	503.952	15.74	0.4252	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,024.13200	980.652	15.74	0.5748	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			588.24500	592.183	16.24	0.4315	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,186.94500	1,141.084	16.24	0.5685	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			585.13450	589.021	16.25	0.4298	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,193.83450	1,147.921	16.25	0.5702	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			582.04510	585.869	16.26	0.4280	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,200.74510	1,154.769	16.26	0.5720	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,121</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.15340		11.18180			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
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.35640		11.38560			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.54790		11.57860			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			43.22030	34.228	17.42	0.0901	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,241.42030	1,260.828	17.42	0.9099	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			42.48520	33.611	17.44	0.0887	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,250.68520	1,270.211	17.44	0.9113	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			41.76180	33.006	17.46	0.0872	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,259.96180	1,279.606	17.46	0.9128	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			162.16070	147.088	17.27	0.2110	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,306.56070	1,320.688	17.27	0.7890	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			165.21530	149.936	17.23	0.2145	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,289.61530	1,303.536	17.23	0.7855	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			163.68050	148.505	17.25	0.2127	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,298.08050	1,312.105	17.25	0.7873	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			270.18540	252.403	17.40	0.2696	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,421.58540	1,434.503	17.40	0.7304	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			268.36870	250.673	17.42	0.2681	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,429.76870	1,442.773	17.42	0.7319	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			266.56860	248.960	17.43	0.2665	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,437.96860	1,451.060	17.43	0.7335	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			14.77580		14.96200			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.12320		15.31700			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.45270		15.65040			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			97.64040	66.093	20.79	0.1070	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,735.64040	1,890.293	20.79	0.8930	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			96.64360	65.486	20.82	0.1061	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,744.64360	1,899.686	20.82	0.8939	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			95.65410	64.886	20.84	0.1052	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,753.65410	1,909.085	20.84	0.8948	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			375.71520	313.761	21.17	0.2619	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,758.71520	1,890.561	21.17	0.7381	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			379.63770	317.204	21.14	0.2643	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,742.63770	1,874.004	21.14	0.7357	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			377.67090	315.478	21.16	0.2631	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,750.67090	1,882.278	21.16	0.7369	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			587.37280	514.947	21.67	0.3180	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,006.97280	2,132.247	21.67	0.6820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			591.80930	518.933	21.64	0.3201	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,991.40930	2,116.234	21.64	0.6799	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			589.58620	516.938	21.65	0.3190	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,999.18620	2,124.238	21.65	0.6810	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16380		2.17890			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19240		2.20840			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21810		2.23470			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			81.22530	60.031	19.36	0.0759	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,792.22530	2,922.031	19.36	0.9241	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			74.56310	55.111	19.46	0.0703	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,885.56310	3,017.111	19.46	0.9297	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			68.43000	50.598	19.56	0.0651	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,979.43000	3,112.598	19.56	0.9349	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,913.31700	3,030.962	18.64	0.8170	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			326.59830	280.870	18.49	0.1988	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,742.59830	2,856.870	18.49	0.8012	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			311.61060	267.594	18.57	0.1907	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,827.61060	2,943.594	18.57	0.8093	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			297.31700	254.962	18.64	0.1830	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,039.16730	3,142.291	19.33	0.7347	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			567.11370	505.877	19.40	0.2579	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,120.11370	3,224.877	19.40	0.7421	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			548.70200	489.078	19.46	0.2507	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,201.70200	3,308.078	19.46	0.7493	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			586.16730	523.291	19.33	0.2653	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			2.17050		2.18300			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.21850		2.23130			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>204</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			147.54050	112.901	18.99	0.1302	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,217.54050	2,307.901	18.99	0.8698	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			134.70110	102.563	19.02	0.1202	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,304.70110	2,397.563	19.02	0.8798	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			122.83690	93.073	19.05	0.1108	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,392.83690	2,488.073	19.05	0.8892	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
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			393.33640	344.605	19.54	0.2220	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,780.33640	2,859.605	19.54	0.7780	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			376.83930	329.636	19.61	0.2138	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,863.83930	2,944.636	19.61	0.7862	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			361.04490	315.330	19.69	0.2059	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,948.04490	3,030.330	19.69	0.7941	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>204</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87620		1.89000			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.91110		1.92540			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94290		1.95760			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			120.57720	92.044	22.06	0.1102	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,420.57720	2,530.044	22.06	0.8898	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			111.79610	84.999	22.19	0.1026	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,511.79610	2,622.998	22.19	0.8974	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			103.66380	78.509	22.32	0.0956	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,603.66380	2,716.509	22.32	0.9044	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			442.40080	389.503	21.51	0.2555	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,388.40080	2,478.503	21.51	0.7445	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			424.58580	373.330	21.62	0.2464	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,470.58580	2,562.330	21.62	0.7536	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			407.54760	357.898	21.73	0.2376	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,553.54760	2,646.898	21.73	0.7624	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			702.45400	641.322	21.27	0.3197	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,526.45400	2,612.322	21.27	0.6803	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			681.14560	621.596	21.38	0.3113	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,605.14560	2,692.596	21.38	0.6887	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			660.57580	602.581	21.48	0.3032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,684.57580	2,773.581	21.48	0.6968	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			0.14200		0.14300			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14140		0.14300			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14100		0.14330			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			0.05040		0.05070			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05000		0.05020			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
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04960		0.04970			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			10.55520		10.56400			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.69960		10.70870			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.83690		10.84640			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,124.52810	1,112.961	16.12	0.9449	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			20.52810	17.761	16.12	0.0551	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,114.99030	1,103.376	16.08	0.9437	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			20.99030	18.176	16.08	0.0563	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,105.46280	1,093.800	16.04	0.9425	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			21.46280	18.600	16.04	0.0575	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			380.70980	366.747	15.39	0.4657	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			522.00980	517.147	15.39	0.5343	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			376.87710	362.977	15.41	0.4622	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			528.17710	523.377	15.41	0.5378	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			373.07840	359.242	15.42	0.4587	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			534.37840	529.642	15.42	0.5413	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			475.61660	462.906	16.25	0.4573	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			719.21660	716.006	16.25	0.5427	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			472.00940	459.350	16.26	0.4547	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			725.60940	722.450	16.26	0.5453	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			468.42750	455.819	16.28	0.4521	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			732.02750	728.919	16.28	0.5479	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			1.35010		1.35250			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36290		1.36520			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37510		1.37730			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			675.00000	699.000		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			475.00000	499.000		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			575.00000	599.000		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			448.00000	471.000		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	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			548.00000	571.000		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			348.00000	371.000		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			427.00000	449.000		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			527.00000	549.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			627.00000	649.000		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			1.11020		1.10780			0.0000	0.00	0	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11420		1.11180			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11840		1.11580			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,073</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,073</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,249.81000		25,435.42000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,723.33000		25,915.35000			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			10.78520		10.85250			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.97350		11.04140			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			91.18510	69.271	17.13	0.1675	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			858.68510	904.071	17.13	0.8325	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			89.64270	67.998	17.15	0.1649	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			867.14270	912.798	17.15	0.8351	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			88.12470	66.746	17.16	0.1624	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			875.62470	921.546	17.16	0.8376	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			230.43490	201.527	17.14	0.2774	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			999.03490	1,038.027	17.14	0.7226	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			228.22690	199.514	17.16	0.2752	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,006.82690	1,046.014	17.16	0.7248	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			226.04210	197.521	17.18	0.2729	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,014.64210	1,054.021	17.18	0.7271	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			4.94840		4.97230			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.94620		4.97080			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			34.06400	25.993	14.33	0.1638	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			331.76400	347.593	14.33	0.8362	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			37.53970	28.971	14.31	0.1788	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			315.23970	330.571	14.31	0.8212	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			35.76530	27.447	14.32	0.1712	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			323.46530	339.047	14.32	0.8288	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			79.95420	70.176	14.51	0.2573	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			399.15420	413.976	14.51	0.7427	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			77.85630	68.269	14.54	0.2515	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			407.05630	422.069	14.54	0.7485	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			75.81070	66.414	14.57	0.2459	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			415.01070	430.214	14.57	0.7541	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			1.32470		1.36320			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.26250		1.31090			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.21770		1.26000			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>1 023 699 915.81</b>	<b>68,126</b>	<b>1,223,045</b>
<b>Total Options</b>									<b>63 735 724.33</b>	<b>356,360</b>	<b>1,603,980</b>
<b>Grand Total:</b>									<b>1,087,435,640.14</b>	<b>424,486</b>	<b>2,827,025</b>