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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2016 Foreign Exchange Future			14.28470		14.40390			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.28760		14.40680			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.29050		14.40970			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.29350		14.41250			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.29640		14.41540			0.0000	114,371.20	8	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.30480		14.42390			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.30760		14.42680			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.31600		14.43530			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.33290		14.45240			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.34410		14.46380			0.0000	1,592,195.10	111	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.34700		14.46670			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.34980		14.46950			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.35260		14.47240			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.36660		14.48660			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.37510		14.49510			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.38350		14.50360			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.38910		14.50930			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.40600		14.52630			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.41160		14.53190			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.41440		14.53480			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.42570		14.54610			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Future			14.43130		14.55180			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.44260		14.56310			0.0000	312,075,700.80	21,608	632,217
\$ / R	On	27/09/2016	Foreign Exchange Future			14.46510		14.58570			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.46790		14.58860			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.47350		14.59420			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.51290		14.63380			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.52690		14.64790			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.54660		14.66790			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.54940		14.67070			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.58050		14.70210			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.60870		14.73070			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.63970		14.76220			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.68490		14.80790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.69900		14.82220			0.0000	35,983,152.00	2,448	120,633
\$ / R	On	13/01/2017	Foreign Exchange Future			14.76950		14.89360			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.94070		15.06700			0.0000	4,482,210.00	300	29,959
\$ / R	On	12/04/2017	Foreign Exchange Future			15.02840		15.15570			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.22850		15.35860			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.29640		15.42730			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.35350		15.47900			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.38880		15.51730			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.42410		15.55550			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.45940		15.59380			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>354,247,629.10</b>	<b>24,475</b>	<b>955,615</b>
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			230.64790	128.931	16.62	0.5536	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			76.74790	94.231	16.62	0.4464	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			5.45970	3.100	24.48	0.0207	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			751.55970	868.400	24.48	0.9793	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.07600	0.073	34.96	0.0004	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,193.27600	2,312.473	34.96	0.9996	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.15220	0.336	60.78	0.0011	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,783.35220	3,902.737	60.78	0.9989	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.02090	0.046	40.85	0.0002	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,040.32090	3,159.546	40.85	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,609.72790	2,490.524	38.16	0.9999	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.02790	0.024	38.16	0.0001	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			913.15730	793.974	20.66	0.9774	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			3.45730	3.474	20.66	0.0226	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.01860	0.016	34.98	0.0001	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,720.31860	2,839.517	34.98	0.9999	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			55.43230	22.645	18.82	0.1175	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			422.93230	509.145	18.82	0.8825	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			2.44840	1.400	26.78	0.0072	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,447.04840	1,565.000	26.78	0.9928	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			110.91060	70.732	19.68	0.2396	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			367.01060	445.932	19.68	0.7604	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			165.08950	111.756	19.31	0.3413	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			261.18950	326.956	19.31	0.6587	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			250.18220	184.440	19.42	0.4676	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			183.38220	236.840	19.42	0.5324	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			71.64520	49.411	21.25	0.1522	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			636.34520	733.411	21.25	0.8478	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			56.51250	38.937	21.60	0.1238	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			721.21250	822.937	21.60	0.8762	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			288.75980	229.883	19.58	0.4536	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			266.35980	326.983	19.58	0.5464	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			36.93610	22.719	21.51	0.0694	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,104.53610	1,209.819	21.51	0.9306	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,754.83550	1,636.597	22.46	0.9868	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			2.43550	3.697	22.46	0.0132	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			6.22730	4.273	24.43	0.0133	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,152.42730	2,270.173	24.43	0.9867	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			32.53570	21.410	22.35	0.0586	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,375.83570	1,484.410	22.35	0.9414	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			331.79130	270.995	19.46	0.4695	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			292.29130	351.195	19.46	0.5305	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			33.84650	22.533	22.49	0.0600	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,404.34650	1,512.733	22.49	0.9400	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			1.67480	1.628	26.55	0.0050	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,922.17480	3,041.828	26.55	0.9950	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			27.41780	17.818	22.81	0.0477	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,565.01780	1,675.219	22.81	0.9523	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			21.32890	14.462	22.84	0.0371	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,844.72890	1,957.862	22.84	0.9629	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			3.20590	2.642	26.12	0.0069	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,208.10590	3,327.542	26.12	0.9931	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			2.91330	2.496	27.36	0.0063	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,437.81330	3,557.396	27.36	0.9937	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,696.33150	2,576.521	23.80	0.9959	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.23150	1.421	23.80	0.0041	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,039.88510	934.812	18.46	0.8639	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			44.78510	59.712	18.46	0.1361	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			162.96000	131.075	20.57	0.2361	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			799.36000	887.575	20.57	0.7639	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			229.21270	188.955	20.15	0.3100	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			639.91270	719.854	20.15	0.6900	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			7.02290	5.568	25.12	0.0126	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,220.72290	3,339.568	25.12	0.9874	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			6.59430	5.274	25.29	0.0119	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,280.29430	3,399.273	25.29	0.9881	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,090.36710	984.959	18.20	0.8455	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	13.50	Put			64.06710	78.959	18.20	0.1545	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			925.02250	826.072	18.26	0.7858	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			98.72250	120.072	18.26	0.2142	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			13.44150	10.168	23.98	0.0220	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,781.54150	2,898.568	23.98	0.9780	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			873.63250	778.540	18.39	0.7557	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			121.73250	146.940	18.39	0.2443	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			7.96920	6.409	25.11	0.0139	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,273.16920	3,392.009	25.11	0.9861	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,105.70790	1,000.237	18.29	0.8396	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			70.90790	85.837	18.29	0.1604	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			248.34170	209.430	20.15	0.3117	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			713.54170	795.030	20.15	0.6883	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			39.54790	31.423	22.78	0.0612	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,004.74790	2,117.023	22.78	0.9388	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			279.64560	238.603	19.94	0.3363	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			683.54560	762.903	19.94	0.6637	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			3.41830	3.037	26.44	0.0065	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,167.31830	4,287.337	26.44	0.9935	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,314.55330	1,203.694	18.20	0.8813	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			52.75330	62.394	18.20	0.1187	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,305.71560	1,195.066	18.20	0.8792	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			53.91560	63.766	18.20	0.1208	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,296.89820	1,186.459	18.20	0.8770	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			55.09820	65.159	18.20	0.1230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,375.28360	1,262.992	18.10	0.8872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			52.18360	60.392	18.10	0.1128	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,331.06970	1,219.759	18.11	0.8771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			57.96970	67.159	18.11	0.1229	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,322.28650	1,211.181	18.11	0.8750	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			59.18650	68.581	18.11	0.1250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,101.62000	996.979	18.16	0.8123	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			98.52000	114.379	18.16	0.1877	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			928.33730	831.352	18.23	0.7477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			145.23730	168.752	18.23	0.2523	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,313.52240	1,202.626	18.11	0.8728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			60.42240	70.026	18.11	0.1272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			0.00000	1,044.807	18.15	0.8281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			0.00000	102.207	18.15	0.1719	1,289,847.29	12,620	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			0.00000	514.888	18.77	0.5666	5,663,763.60	11,000	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			0.00000	372.288	18.77	0.4334	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,005.41940	904.507	18.19	0.7784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			122.31940	141.907	18.19	0.2216	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			989.77160	889.525	18.19	0.7725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			126.67160	146.925	18.19	0.2275	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			428.41800	372.649	19.24	0.4539	0.00	0	5,000

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	14.62	Put			485.31800	550.049	19.24	0.5461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			772.67390	685.246	18.46	0.6737	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			209.57390	242.646	18.46	0.3263	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			646.00470	567.940	18.67	0.6026	397,558.07	700	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			282.90470	325.340	18.67	0.3974	162,670.05	500	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			372.16260	322.599	19.50	0.4079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			569.06260	639.999	19.50	0.5921	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			483.06720	420.710	19.02	0.4952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			419.96720	478.110	19.02	0.5048	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			436.99880	380.320	19.20	0.4606	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			473.89880	537.720	19.20	0.5394	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			0.00000	202.017	20.30	0.2829	2,549,459.59	12,620	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			0.00000	959.417	20.30	0.7171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			395.46840	343.285	19.39	0.4273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			532.36840	600.685	19.39	0.5727	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			387.56850	336.264	19.42	0.4208	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			544.46850	613.664	19.42	0.5792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			151.89570	130.575	21.05	0.1968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,188.79570	1,287.976	21.05	0.8032	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			339.38920	293.629	19.66	0.3798	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			626.28920	701.029	19.66	0.6202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			290.27910	250.488	19.93	0.3358	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			727.17910	807.888	19.93	0.6642	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			97.64650	83.798	21.77	0.1343	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,534.54650	1,641.198	21.77	0.8657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			210.55110	181.267	20.49	0.2589	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			947.45110	1,038.667	20.49	0.7411	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			169.47170	145.715	20.86	0.2159	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,106.37170	1,203.116	20.86	0.7841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			64.90920	55.636	22.35	0.0936	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,861.80920	1,973.036	22.35	0.9064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			136.07690	116.985	21.23	0.1792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,272.97690	1,374.385	21.23	0.8208	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			114.03260	98.102	21.53	0.1539	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,410.93260	1,515.502	21.53	0.8461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			47.23640	40.501	22.80	0.0704	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,124.13640	2,237.901	22.80	0.9296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			94.38920	80.987	21.81	0.1303	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,561.28920	1,668.387	21.81	0.8697	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			71.89760	61.633	22.20	0.1025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,778.79760	1,889.033	22.20	0.8975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			36.83590	31.613	23.16	0.0562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,333.73590	2,449.013	23.16	0.9438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			62.73490	53.771	22.40	0.0908	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,889.63490	2,001.171	22.40	0.9092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			54.74180	46.922	22.59	0.0804	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,001.64180	2,114.322	22.59	0.9196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		14.05660	11.969	24.33	0.0230	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,150.95660	3,269.369	24.33	0.9770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		46.17790	39.596	22.84	0.0690	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,143.07790	2,256.995	22.84	0.9310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		44.13360	37.848	22.90	0.0662	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,181.03360	2,295.248	22.90	0.9338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		1.15320	0.943	25.53	0.0022	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,988.05320	5,108.343	25.53	0.9978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		31.47050	27.032	23.39	0.0487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,468.37050	2,584.432	23.39	0.9513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		17.95850	15.286	24.12	0.0288	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,954.85850	3,072.686	24.12	0.9712	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		440.48150	386.358	19.41	0.4441	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		544.78150	611.258	19.41	0.5559	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,191.57320	1,087.048	18.25	0.8177	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		102.97320	119.148	18.25	0.1823	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		11.06260	8.840	24.29	0.0166	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,672.46260	3,790.940	24.29	0.9834	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		9.03710	7.162	24.35	0.0137	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,830.43710	3,949.262	24.35	0.9863	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,794.58290	2,674.503	21.49	0.9866	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.98290	6.603	21.49	0.0134	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		258.51630	225.373	20.53	0.2866	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		964.31630	1,051.873	20.53	0.7134	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		227.13670	199.602	21.15	0.2393	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,283.33670	1,376.702	21.15	0.7607	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		592.80400	531.559	19.25	0.5040	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		524.90400	584.659	19.25	0.4960	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		33.43520	28.977	27.01	0.0374	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,215.53520	4,332.377	27.01	0.9626	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,876.64420	2,756.265	19.62	0.9825	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.74420	9.665	19.62	0.0175	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,309.85820	1,209.813	18.30	0.7981	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		141.95820	163.213	18.30	0.2019	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		34.63080	30.054	26.83	0.0388	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,136.73080	4,253.454	26.83	0.9612	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		194.11760	170.798	21.83	0.1961	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,663.41760	1,761.398	21.83	0.8039	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,518.33900	1,412.463	18.24	0.8490	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		97.63900	113.063	18.24	0.1510	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		440.57710	394.468	20.05	0.3905	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		829.87710	905.068	20.05	0.6095	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		201.85600	179.040	22.00	0.1942	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,799.75600	1,898.540	22.00	0.8058	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		193.29380	171.329	22.09	0.1870	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,851.19380	1,950.829	22.09	0.8130	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			524.52400	473.754	19.85	0.4305	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			772.42400	843.254	19.85	0.5695	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,593.53390	1,488.263	18.26	0.8359	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			122.83390	139.563	18.26	0.1641	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			366.96020	331.363	20.89	0.3127	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,236.26020	1,322.664	20.89	0.6873	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			135.80520	120.578	23.07	0.1314	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,495.10520	2,601.878	23.07	0.8686	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			52.67230	44.134	26.90	0.0478	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,690.47230	4,804.434	26.90	0.9522	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,972.70060	2,852.440	18.16	0.9791	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.50060	12.740	18.16	0.0209	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,445.20760	1,345.780	18.31	0.7863	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			183.00760	206.080	18.31	0.2137	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,226.31370	2,112.410	17.91	0.9157	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			58.41370	67.510	17.91	0.0843	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,217.30880	2,103.525	17.91	0.9145	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			59.40880	68.625	17.91	0.0855	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,208.31710	2,094.654	17.92	0.9134	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			60.41710	69.754	17.92	0.0866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,690.58700	1,586.487	18.19	0.8205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			158.38700	177.487	18.19	0.1795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,682.62640	1,578.735	18.19	0.8187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			160.42640	179.735	18.19	0.1813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,674.68700	1,571.004	18.20	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,118.00620	12,241.166	26.49	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,037.49960	2,916.934	18.11	0.9737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.29960	17.934	18.11	0.0263	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,930.04100	1,819.654	18.05	0.8671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			107.84100	120.654	18.05	0.1329	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,496.42870	6,617.033	26.49	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,746.82750	1,641.301	18.16	0.8324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			144.62750	162.301	18.16	0.1676	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.07560	4.275	26.49	0.0056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,192.87560	8,315.275	26.49	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.20620	0.166	26.49	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,102.77430	6,222.606	26.49	0.9758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			23.21950	20.062	26.49	0.0227	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,201.01950	6,321.062	26.49	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			19.47170	16.772	26.49	0.0193	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,437.27170	6,557.772	26.49	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			18.62870	16.033	26.49	0.0185	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,516.22290	5,634.498	26.49	0.9643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			36.82120	32.077	26.49	0.0343	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,574.62120	5,693.077	26.49	0.9657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			26.85380	23.262	26.49	0.0258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,004.65380	6,124.262	26.49	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			24.97430	21.606	26.49	0.0242	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,176.94110	5,294.038	26.49	0.9556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			44.87040	39.231	26.49	0.0410	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,302.67040	5,420.231	26.49	0.9590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			42.41710	37.048	26.49	0.0390	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,380.21710	5,498.048	26.49	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			38.42290	33.498	26.49	0.0357	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,936.23620	5,052.345	26.49	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			56.45580	49.573	26.49	0.0502	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,984.25580	5,100.573	26.49	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			54.16170	47.521	26.49	0.0484	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,041.96170	5,158.521	26.49	0.9516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			49.14110	43.038	26.49	0.0444	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,271.60490	4,384.175	26.49	0.9216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			84.88640	75.120	26.49	0.0718	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,412.68640	4,526.120	26.49	0.9282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			79.37980	70.156	26.49	0.0678	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,507.17980	4,621.156	26.49	0.9322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			58.43620	51.345	26.49	0.0518	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,743.76240	3,857.647	25.70	0.9010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			100.54150	89.577	26.49	0.0835	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,168.34150	4,280.577	26.49	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			95.05670	84.307	26.49	0.0793	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,252.85670	4,365.307	26.49	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			93.80490	83.175	26.49	0.0784	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,409.05370	3,521.639	24.92	0.8876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			130.29540	119.762	24.97	0.1116	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,428.09540	3,540.762	24.97	0.8884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			117.55890	108.109	25.61	0.1004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,705.35890	3,819.109	25.61	0.8996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			115.96240	106.647	25.70	0.0990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,314.01980	3,426.182	24.70	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			134.69970	123.792	24.76	0.1154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,342.49970	3,454.792	24.76	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			133.20590	122.424	24.83	0.1141	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,371.00590	3,483.424	24.83	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			131.25370	120.639	24.92	0.1124	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,853.09400	2,962.778	23.60	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			155.46960	142.792	23.94	0.1333	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,993.26960	3,103.792	23.94	0.8667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			153.60980	141.091	24.00	0.1317	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,021.40980	3,132.091	24.00	0.8683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			136.21980	125.182	24.70	0.1167	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,359.30480	2,462.366	22.71	0.8167	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	17.00	Call			216.65180	196.916	22.77	0.1797	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,394.45180	2,497.916	22.77	0.8203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			165.97970	152.408	23.58	0.1423	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,843.77970	2,953.408	23.58	0.8577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			165.29400	151.778	23.60	0.1417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,245.91730	2,347.614	22.54	0.8046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			227.74000	207.086	22.64	0.1878	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,315.54000	2,418.086	22.64	0.8122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			222.73670	202.497	22.70	0.1842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,350.53670	2,453.497	22.70	0.8158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			221.50480	201.366	22.71	0.1833	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,125.34200	2,225.460	22.34	0.7907	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			247.62420	225.344	22.44	0.2022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,185.42420	2,286.344	22.44	0.7978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			246.24110	224.073	22.45	0.2012	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,194.04110	2,295.073	22.45	0.7988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			238.11730	216.614	22.54	0.1954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,939.41070	2,036.804	22.04	0.7669	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			281.86340	256.832	22.13	0.2264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,989.66340	2,087.832	22.13	0.7736	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			278.69220	253.914	22.15	0.2242	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,006.49220	2,104.914	22.15	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			257.54200	234.460	22.34	0.2093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,717.90670	1,811.529	21.68	0.7341	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			319.39160	291.415	21.83	0.2521	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,807.19160	1,902.415	21.83	0.7479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			303.43540	276.703	21.95	0.2412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,881.23540	1,977.703	21.95	0.7588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			291.61070	265.804	22.04	0.2331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,442.68490	1,531.226	21.19	0.6855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			412.56250	378.081	21.20	0.3131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,450.36250	1,539.080	21.20	0.6869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			381.43230	348.731	21.40	0.2929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,559.23230	1,649.731	21.40	0.7071	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			340.10670	310.529	21.68	0.2659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,314.36730	1,399.723	20.92	0.6595	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			426.71560	391.142	21.11	0.3220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,404.51560	1,492.142	21.11	0.6780	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			424.32000	388.934	21.13	0.3205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,412.12000	1,499.934	21.13	0.6795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			414.88490	380.226	21.19	0.3145	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,112.69190	1,192.262	20.48	0.6127	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			505.45520	463.968	20.64	0.3700	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,183.25520	1,264.968	20.64	0.6300	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			485.83620	445.796	20.75	0.3583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,233.63620	1,316.796	20.75	0.6417	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			456.56730	418.723	20.92	0.3405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			850.72460	919.667	19.89	0.5374	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			599.75910	550.849	20.17	0.4237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			977.55910	1,051.849	20.17	0.5763	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			596.30390	547.707	20.19	0.4218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			984.10390	1,058.707	20.19	0.5782	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			534.89190	491.262	20.48	0.3873	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			732.06030	795.703	19.61	0.4963	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			708.48250	651.870	19.76	0.4809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			796.28250	862.870	19.76	0.5191	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			680.68320	625.905	19.86	0.4667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			838.48320	906.905	19.86	0.5333	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			672.92460	618.667	19.89	0.4626	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			574.35420	627.813	19.25	0.4318	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			832.41100	766.679	19.39	0.5399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			640.21100	697.679	19.39	0.4601	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			799.45480	735.863	19.47	0.5248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			677.25480	736.863	19.47	0.4752	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			754.26030	694.703	19.61	0.5037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			450.11350	495.193	18.95	0.3721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			1,002.87560	926.924	19.02	0.6124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			480.67560	527.924	19.02	0.3876	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			922.25920	850.966	19.19	0.5792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			550.05920	601.966	19.19	0.4208	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			896.55420	826.813	19.25	0.5682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			258.26860	286.870	18.39	0.2570	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,180.10520	1,094.965	18.69	0.6788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			357.90520	395.965	18.69	0.3212	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,059.56960	980.525	18.91	0.6346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			437.36960	481.525	18.91	0.3654	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,042.31350	964.193	18.95	0.6279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			162.48700	182.004	18.20	0.1830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,643.11220	1,540.280	18.22	0.8099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			170.91220	191.280	18.22	0.1901	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,527.48610	1,428.018	18.29	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			205.28610	229.018	18.29	0.2177	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,380.46860	1,285.870	18.39	0.7430	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			422.17870	390.111	21.60	0.2991	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,698.57870	1,790.611	21.60	0.7009	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,308.33020	1,219.423	18.53	0.6939	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			364.73020	399.923	18.53	0.3061	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			425.61460	397.435	22.40	0.2653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,358.61460	2,456.735	22.40	0.7347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			74.25550	67.778	26.26	0.0547	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,427.25550	6,547.078	26.26	0.9453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			250.49290	235.766	24.42	0.1652	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,623.49290	3,735.066	24.42	0.8348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			214.92800	202.807	25.44	0.1417	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,147.92800	4,262.107	25.44	0.8583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			889.53790	832.818	20.08	0.4848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,052.53790	1,122.118	20.08	0.5152	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			848.57140	794.198	20.22	0.4678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,121.57140	1,193.498	20.22	0.5322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			844.94040	790.784	20.23	0.4662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,127.94040	1,200.084	20.23	0.5338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			715.07580	668.943	20.74	0.4094	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,388.07580	1,468.243	20.74	0.5906	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			251.21260	236.435	24.40	0.1656	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,614.21260	3,725.735	24.40	0.8344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			841.32990	787.380	20.25	0.4647	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,134.32990	1,206.680	20.25	0.5353	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			727.39360	680.262	20.68	0.4149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,360.39360	1,439.562	20.68	0.5851	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			195.41890	184.726	26.13	0.1286	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,508.41890	4,624.026	26.13	0.8714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			471.61590	440.603	22.10	0.2896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,154.61590	2,249.903	22.10	0.7104	0.00	0	1,800
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,649.30150	1,556.181	18.63	0.7080	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			443.60150	477.781	18.63	0.2920	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			499.48100	468.225	22.28	0.2880	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,363.78100	2,459.825	22.28	0.7120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,114.14380	1,053.680	20.23	0.5022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,106.62200	1,046.552	20.26	0.4996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,268.02200	1,338.052	20.26	0.5004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,102.88400	1,043.005	20.27	0.4983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,274.28400	1,344.505	20.27	0.5017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			483.09200	457.482	23.38	0.2505	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			204.73590	221.703	17.63	0.1533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,368.12570	1,295.812	19.49	0.5846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			899.52570	957.312	19.49	0.4154	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,255.54380	1,325.180	20.23	0.4978	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			340.68140	326.017	25.83	0.1786	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,692.08140	4,807.517	25.83	0.8214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,013.63530	958.459	20.56	0.4671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,435.03530	1,509.959	20.56	0.5329	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,563.33590	2,450.203	17.63	0.8467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,274.49200	3,378.982	23.38	0.7495	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			424.53170	404.464	24.12	0.2227	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,715.93170	3,825.965	24.12	0.7773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,110.37910	1,050.107	20.25	0.5009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,261.77910	1,331.607	20.25	0.4991	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,974.05210	1,877.778	18.63	0.7231	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			496.75210	531.378	18.63	0.2769	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			561.48820	533.885	23.13	0.2768	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,114.18820	3,217.485	23.13	0.7232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,702.88300	2,794.283	22.37	0.6537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			795.99020	761.676	22.34	0.3478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,686.99020	2,778.176	22.34	0.6522	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			793.93010	759.723	22.35	0.3470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,694.93010	2,786.223	22.35	0.6530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			791.88300	757.783	22.37	0.3463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			963.55130	924.576	22.15	0.3780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,736.25130	2,825.776	22.15	0.6220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			961.28900	922.424	22.16	0.3773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,743.98900	2,833.624	22.16	0.6227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			959.03360	920.272	22.17	0.3765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,751.73360	2,841.472	22.17	0.6235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,325.71070	1,269.195	20.95	0.4873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,808.41070	1,880.395	20.95	0.5127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,058.08500	1,017.719	22.22	0.3838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,992.58500	3,083.619	22.22	0.6162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,055.83930	1,015.572	22.23	0.3831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,000.33930	3,091.472	22.23	0.6169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,053.59210	1,013.424	22.23	0.3825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,008.09210	3,099.324	22.23	0.6175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,143.87520	1,102.250	22.27	0.3883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,240.07520	3,332.850	22.27	0.6117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,141.64250	1,100.114	22.28	0.3877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,247.84250	3,340.714	22.28	0.6123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,139.41550	1,097.974	22.28	0.3871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,255.61550	3,348.574	22.28	0.6129	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,063,298.60</b>	<b>37,440</b>	<b>1,599,426</b>
<b>Total \$ / R</b>												<b>364,310,927.70</b>	<b>61,915</b>	<b>2,555,041</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.44260		14.56310			0.0000	938,769.00	65	872
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.69900		14.82220			0.0000	191,087.00	13	114
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.94070		15.06700			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.22850		15.35860			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,129,856.00</b>	<b>78</b>	<b>1,039</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			72,717.90860	80,788.772	19.93	0.6642	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			28,723.83170	24,782.842	19.95	0.3330	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			73,413.83170	81,522.842	19.95	0.6670	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			29,334.81710	25,317.525	19.92	0.3386	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			72,024.81710	80,057.525	19.92	0.6614	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			29,027.90860	25,048.772	19.93	0.3358	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			67,714.19180	62,283.924	19.89	0.4647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		84,494.19180	91,383.924	19.89	0.5353		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call		67,329.19910	61,925.053	19.90	0.4627		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put		85,109.19910	92,025.053	19.90	0.5373		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call		66,946.24930	61,568.152	19.92	0.4607		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put		85,726.24930	92,668.152	19.92	0.5393		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put		235,861.45750	245,675.474	22.40	0.7347		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call		42,388.50050	39,583.288	22.41	0.2644		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put		236,688.50050	246,513.288	22.41	0.7356		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call		42,735.62630	39,908.815	22.38	0.2663		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put		235,035.62630	244,838.815	22.38	0.7337		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call		42,561.45750	39,745.475	22.40	0.2653		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call		83,441.24770	78,978.992	21.28	0.4000		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put		184,581.24770	193,128.992	21.28	0.6000		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call		83,173.81450	78,727.068	21.29	0.3990		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put		185,313.81450	193,877.068	21.29	0.6010		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call		82,907.39510	78,475.553	21.31	0.3979		0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put		186,047.39510	194,625.553	21.31	0.6021		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,129,856.00</b>	<b>78</b>	<b>1,039</b>
£ / R	On	15/08/2016	Foreign Exchange Future			18.90670	18.99510			0.0000		1,115,495.30	59	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.00240	19.09080			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.04550	19.13410			0.0000		16,188,675.00	850	55,466
£ / R	On	19/12/2016	Foreign Exchange Future			19.41130	19.50050			0.0000		388,226.00	20	1,674
£ / R	On	13/03/2017	Foreign Exchange Future			19.76350	19.85380			0.0000		0.00	0	1,814
£ / R	On	25/04/2017	Foreign Exchange Future			19.95000	20.03990			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.18420	20.27790			0.0000		0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.47540	20.56560			0.0000		0.00	0	520
<b>Total £ / R Future</b>												<b>17,692,396.30</b>	<b>929</b>	<b>69,203</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call		36.19180	27.941	18.53	0.0690		0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put		1,411.09180	1,491.241	18.53	0.9310		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		14.91700	12.624	21.13	0.0233		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		3,194.11700	3,280.224	21.13	0.9767		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		2.64980	2.115	30.08	0.0034		0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		6,761.84980	6,849.715	30.08	0.9966		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		36.00020	29.624	18.20	0.0558		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		2,145.20020	2,227.224	18.20	0.9442		0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		15.13470	12.800	21.07	0.0236		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		3,174.33470	3,260.400	21.07	0.9764		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		15.02510	12.711	21.10	0.0235		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		3,184.22510	3,270.311	21.10	0.9765		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call		646.74490	588.763	16.57	0.5585		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		412.64490	443.263	16.57	0.4415		0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		269.87820	237.491	17.10	0.2937		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	19.83	Put			965.77820	1,021.991	17.10	0.7063	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			127.32620	107.985	17.39	0.1571	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,881.15600	3,968.564	22.46	0.9777	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			15.20290	14.019	22.49	0.0222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,891.10290	3,978.519	22.49	0.9778	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,798.37620	2,882.640	19.77	0.9543	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			21.05830	18.447	21.16	0.0298	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,386.95830	3,472.947	21.16	0.9702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			6.58740	5.542	28.12	0.0079	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,172.48740	6,260.042	28.12	0.9921	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			15.25600	14.064	22.46	0.0223	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,503.22620	1,572.485	17.39	0.8429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			15.34620	14.109	22.43	0.0224	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,871.24620	3,958.609	22.43	0.9776	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			12.69680	11.914	24.40	0.0179	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,478.59680	4,566.414	24.40	0.9821	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			32.47620	28.140	19.77	0.0457	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			148.71930	135.781	19.33	0.1201	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,298.21930	3,374.481	19.33	0.8799	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.54020	15.132	22.79	0.0156	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,456.04020	7,543.832	22.79	0.9844	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			150.56900	137.504	19.32	0.1214	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			396.70250	418.184	16.93	0.2948	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,628.43100	3,706.783	19.49	0.9013	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			63.50980	60.710	21.56	0.0557	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,023.00980	5,109.410	21.56	0.9443	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,498.24950	2,413.994	17.24	0.8809	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			127.74950	132.694	17.24	0.1191	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,487.20250	1,419.484	16.93	0.7052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,280.06900	3,356.204	19.32	0.8786	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			149.64140	136.640	19.33	0.1207	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,289.14140	3,365.340	19.33	0.8793	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			314.45350	291.942	18.77	0.2271	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,223.95350	2,290.642	18.77	0.7729	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			118.93100	108.084	19.49	0.0987	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			247.12450	233.875	20.43	0.1495	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,153.32450	4,230.375	20.43	0.8505	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			249.07330	235.703	20.42	0.1505	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,135.27330	4,212.203	20.42	0.8495	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			248.09490	234.789	20.43	0.1500	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,144.29490	4,221.289	20.43	0.8500	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			331.52150	316.340	20.65	0.1765	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,271.62150	4,346.340	20.65	0.8235	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,762.10000	3,855.800	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,742.10000	3,835.800		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			3,752.10000	3,845.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			681.59320	667.265	21.25	0.2453	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,275.99320	5,351.865	21.25	0.7547	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			683.69680	669.316	21.23	0.2460	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,258.09680	5,333.916	21.23	0.7540	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			682.63980	668.286	21.24	0.2457	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,267.03980	5,342.886	21.24	0.7543	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>17,692,396.30</b>	<b>929</b>	<b>137,035</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13569		0.13720			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13862		0.14017			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14151		0.14309			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14494		0.14655			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,725</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,721.26980	2,570.717	19.86	0.9957	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.86980	1.517	19.86	0.0043	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,728.57030	1,585.311	17.53	0.9600	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			8.17030	16.111	17.53	0.0400	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			830.34960	733.063	17.69	0.7353	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			109.94960	163.863	17.69	0.2647	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,982.90000	27,137.700	28.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,982.90000	28,137.700	28.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,982.90000	29,137.700	28.76	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			976.76630	952.677	19.40	0.5584	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			667.76630	801.577	19.40	0.4416	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			616.17760	612.028	20.96	0.3969	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,307.17760	1,460.928	20.96	0.6031	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			402.42110	407.323	22.63	0.2797	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,093.42110	2,256.223	22.63	0.7203	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,289.26170	1,449.170	20.99	0.5281	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			671.70010	681.838	22.37	0.3613	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,016.30010	2,187.838	22.37	0.6387	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			493.03130	505.700	23.74	0.2781	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,837.63130	3,011.700	23.74	0.7219	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			944.66170	943.170	20.99	0.4719	0.00	0	0
<b>Total ¥ / 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 ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>7,725</b>
€ / R	On	29/07/2016	Foreign Exchange Future			15.74430		15.88180			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.80450		15.94290			0.0000	47,413.50	3	3
€ / R	On	19/09/2016	Foreign Exchange Future			15.93770		16.07760			0.0000	29,803,499.00	1,870	38,420
€ / R	On	30/09/2016	Foreign Exchange Future			15.97960		16.11980			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.28330		16.42560			0.0000	0.00	0	18,415
€ / R	On	13/03/2017	Foreign Exchange Future			16.61600		16.76100			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.01220		17.16100			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.20580		17.34790			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>29,850,912.50</b>	<b>1,873</b>	<b>139,274</b>
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			11.00580	6.620	20.69	0.0333	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			849.20580	982.319	20.69	0.9667	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			63.22480	44.690	18.98	0.1166	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			930.32480	1,050.190	18.98	0.8834	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,098.12430	1,212.672	19.26	0.7824	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			87.20690	102.624	17.05	0.1679	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,216.41630	1,092.253	17.05	0.8296	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			88.81630	104.553	17.05	0.1704	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,208.04870	1,084.209	17.06	0.8271	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			90.44870	106.509	17.06	0.1729	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			175.72430	150.372	19.26	0.2176	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,224.80690	1,100.324	17.05	0.8321	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			226.42360	199.934	19.35	0.2535	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,086.62360	1,200.334	19.35	0.7465	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,127.84090	1,228.315	19.17	0.6127	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			781.83120	718.651	18.45	0.4998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			586.66130	541.674	19.05	0.4048	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,061.06130	1,158.374	19.05	0.5952	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,121.08590	1,221.249	19.16	0.6110	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			33.36790	37.909	24.82	0.0383	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,507.76790	5,654.609	24.82	0.9617	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			553.44090	511.615	19.17	0.3873	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			550.21740	508.701	19.18	0.3856	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,134.61740	1,235.401	19.18	0.6144	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			64.58570	71.814	24.19	0.0681	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,438.98570	4,588.514	24.19	0.9319	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			556.68590	514.549	19.16	0.3890	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			756.23120	835.351	18.45	0.5002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,389.10710	2,514.792	20.96	0.7323	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			443.72750	424.131	20.94	0.2695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,372.72750	2,498.130	20.94	0.7305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			441.91100	422.455	20.95	0.2686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,380.91100	2,506.455	20.95	0.7314	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			440.10710	420.792	20.96	0.2677	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			640.26930	614.628	21.11	0.3092	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,679.26930	2,802.428	21.11	0.6908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			644.15540	618.253	21.09	0.3107	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,663.15540	2,786.053	21.09	0.6893	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			642.20880	616.437	21.10	0.3099	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,671.20880	2,794.237	21.10	0.6901	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			811.75770	784.425	21.31	0.3371	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,923.85770	3,038.625	21.31	0.6629	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			809.72230	782.495	21.32	0.3364	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,931.82230	3,046.695	21.32	0.6636	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			807.69330	780.578	21.33	0.3357	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,939.79330	3,054.778	21.33	0.6643	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>5,922</b>
<b>Total € / R</b>												<b>29,850,912.50</b>	<b>1,873</b>	<b>145,196</b>
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			10.78950		10.87640			0.0000	3,517,377.00	326	8,164
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			10.95070		11.03870			0.0000	3,558,977.50	325	125
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.10580		11.19540			0.0000	11,105.80	1	3,055
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			11.29260		11.38410			0.0000	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			11.36140		11.44790			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>7,087,460.30</b>	<b>652</b>	<b>11,344</b>
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			706.17800	631.050	13.82	0.8427	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			39.77800	51.550	13.82	0.1573	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			723.52060	647.801	13.83	0.8508	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			37.12060	48.301	13.83	0.1492	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			714.83140	639.405	13.82	0.8468	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			38.43140	49.905	13.82	0.1532	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			229.46130	258.614	13.76	0.3681	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			591.89870	533.410	13.76	0.6279	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			233.19870	262.710	13.76	0.3721	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			604.46130	545.258	13.75	0.6359	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			225.76130	254.558	13.75	0.3641	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			598.16130	539.314	13.76	0.6319	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			278.36070	255.378	15.69	0.3047	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,022.96070	1,089.578	15.69	0.6953	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			276.10000	253.305	15.71	0.3027	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,030.70000	1,097.505	15.71	0.6973	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			273.86190	251.246	15.73	0.3006	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,038.46190	1,105.446	15.73	0.6994	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			424.19510	395.825	16.07	0.3628	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,100.09510	1,163.225	16.07	0.6372	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			421.56010	393.372	16.08	0.3610	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,107.46010	1,170.772	16.08	0.6390	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			426.84780	398.295	16.05	0.3647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,092.74780	1,155.695	16.05	0.6353	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			517.45630	489.187	16.45	0.3826	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,239.55630	1,297.787	16.45	0.6174	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			514.70530	486.595	16.46	0.3810	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,246.80530	1,305.195	16.46	0.6190	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			511.96980	484.014	16.47	0.3794	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,254.06980	1,312.614	16.47	0.6206	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>7,087,460.30</b>	<b>652</b>	<b>11,344</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.08680		11.18230			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.28560		11.38280			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.47420		11.57350			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			31.84430	23.042	17.63	0.0675	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,229.54430	1,316.242	17.63	0.9325	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			31.22210	22.581	17.65	0.0663	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,238.92210	1,325.781	17.65	0.9337	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			30.61090	22.129	17.67	0.0651	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,248.31090	1,335.329	17.67	0.9349	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			146.32250	126.132	17.39	0.1905	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,293.52250	1,370.532	17.39	0.8095	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			149.19910	128.760	17.35	0.1939	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,276.39910	1,353.160	17.35	0.8061	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			147.75340	127.439	17.37	0.1922	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,284.95340	1,361.839	17.37	0.8078	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			253.12560	228.489	17.54	0.2527	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,409.62560	1,484.289	17.54	0.7473	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			251.29820	226.813	17.55	0.2511	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,417.79820	1,492.613	17.55	0.7489	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			249.48490	225.153	17.57	0.2496	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,425.98490	1,500.953	17.57	0.7504	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			14.69190		14.83110			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.03050		15.17320			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.35620		15.50230			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			63.36320	51.954	21.55	0.0898	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,832.26320	1,960.054	21.55	0.9102	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	19/09/2016	Foreign Exchange Option	16.61	Call			62.69110	51.414	21.57	0.0889	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,841.59110	1,969.514	21.57	0.9111	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			62.02760	50.881	21.59	0.0881	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,850.92760	1,978.981	21.59	0.9119	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			307.09410	277.610	21.31	0.2428	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,833.89410	1,947.110	21.31	0.7572	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			310.74440	280.929	21.29	0.2453	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,817.54440	1,930.429	21.29	0.7547	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			308.91530	279.264	21.30	0.2441	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,825.71530	1,938.764	21.30	0.7559	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			505.53160	470.033	21.69	0.3017	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,073.23160	2,183.833	21.69	0.6983	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			509.72660	473.930	21.66	0.3038	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,057.42660	2,167.730	21.66	0.6962	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			507.62430	471.977	21.67	0.3027	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,065.32430	2,175.777	21.67	0.6973	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			2.15700		2.16510			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18500		2.19340			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21030		2.21870			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			48.38790	41.641	19.39	0.0585	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,897.38790	2,971.641	19.39	0.9415	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			44.09360	37.893	19.49	0.0537	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,993.09360	3,067.893	19.49	0.9463	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			40.18300	34.486	19.59	0.0493	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,089.18300	3,164.486	19.59	0.9507	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,997.73520	3,068.391	18.48	0.8336	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			256.71580	242.086	18.33	0.1818	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,822.71580	2,892.086	18.33	0.8182	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			243.90210	229.931	18.40	0.1739	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,909.90210	2,979.931	18.40	0.8261	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			231.73520	218.391	18.48	0.1664	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,105.67060	3,171.900	19.17	0.7486	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			475.49760	458.356	19.23	0.2441	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,188.49760	3,255.355	19.23	0.7559	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			458.95050	442.407	19.29	0.2369	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,271.95050	3,339.407	19.29	0.7631	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			492.67060	474.900	19.17	0.2514	0.00	0	0
<b>Total CNH / 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 CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.14410		2.16280			0.0000	437,396.40	204	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19140		2.21070			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>437,396.40</b>	<b>204</b>	<b>306</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			94.19390	71.975	19.51	0.0932	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,366.19390	2,530.975	19.51	0.9068	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			87.96230	67.365	19.73	0.0873	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,459.96230	2,626.365	19.73	0.9127	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			82.21520	63.121	19.95	0.0819	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,554.21520	2,722.121	19.95	0.9181	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			292.08070	255.442	19.19	0.1829	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,885.08070	3,041.442	19.19	0.8171	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			277.63320	242.249	19.23	0.1750	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,970.63320	3,128.249	19.23	0.8250	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			263.87090	229.702	19.28	0.1674	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,056.87090	3,215.702	19.28	0.8326	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>437,396.40</b>	<b>204</b>	<b>306</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.86360		1.87900			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89790		1.91350			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92940		1.94530			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			79.65810	63.571	22.23	0.0849	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,489.65810	2,627.571	22.23	0.9151	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			72.77640	58.101	22.35	0.0783	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,582.77640	2,722.101	22.35	0.9217	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			66.48120	53.107	22.48	0.0723	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,676.48120	2,817.107	22.48	0.9277	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			372.19460	338.098	21.57	0.2341	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,437.19460	2,559.098	21.57	0.7659	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			355.79310	323.014	21.67	0.2251	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,520.79310	2,644.014	21.67	0.7749	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			340.15770	308.651	21.78	0.2165	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,605.15770	2,729.651	21.78	0.7835	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			626.21610	584.916	21.37	0.3026	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,573.21610	2,690.915	21.37	0.6974	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			606.53420	566.628	21.48	0.2944	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,653.53420	2,772.628	21.48	0.7056	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			586.91950	548.155	21.57	0.2863	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,733.91950	2,854.155	21.57	0.7137	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 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			0.14030		0.14200			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14010		0.14210			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14050		0.14140			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			0.04510		0.04460			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04450		0.04380			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04400		0.04330			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			10.12830		10.21250			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.26890		10.35540			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.40490		10.49270			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			784.57920	708.488	15.01	0.8735	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			32.07920	40.188	15.01	0.1265	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			775.74890	699.875	15.01	0.8700	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			33.24890	41.575	15.01	0.1300	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			766.95330	691.299	15.00	0.8663	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			34.45330	42.999	15.00	0.1337	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			233.80790	204.312	15.99	0.3150	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			728.40790	785.412	15.99	0.6850	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			231.20800	201.980	16.01	0.3121	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			735.80800	793.080	16.01	0.6879	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			228.63840	199.671	16.03	0.3092	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			743.23840	800.771	16.03	0.6908	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			325.11360	296.012	16.79	0.3403	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			932.41360	991.112	16.79	0.6597	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			322.52700	293.626	16.80	0.3381	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			939.82700	998.726	16.80	0.6619	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			327.72160	298.421	16.77	0.3425	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			925.02160	983.521	16.77	0.6575	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>

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	19/09/2016	Foreign Exchange Future			1.33820		1.35030			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35010		1.36840			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36210		1.38000			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			697.00000	818.000		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			497.00000	618.000		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			597.00000	718.000		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			416.00000	599.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			516.00000	699.000		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			316.00000	499.000		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			400.00000	579.000		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			500.00000	679.000		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			600.00000	779.000		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			1.10350		1.10400			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10780		1.10820			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11210		1.11240			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
RAIN	On	19/09/2016	Foreign Exchange Future			24,984.79000		25,168.28000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,448.27000		25,635.69000			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			10.63270		10.75320			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.81460		10.94020			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			57.21640	40.182	17.41	0.1127	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			924.01640	1,027.481	17.41	0.8873	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			56.12090	39.344	17.43	0.1107	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			932.92090	1,036.644	17.43	0.8893	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			55.04460	38.525	17.44	0.1087	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			941.84460	1,045.825	17.44	0.8913	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			185.22030	156.567	17.39	0.2332	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,055.02030	1,151.967	17.39	0.7668	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			183.35140	154.940	17.41	0.2312	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,063.15140	1,160.340	17.41	0.7688	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			181.49920	153.332	17.43	0.2291	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,071.29920	1,168.732	17.43	0.7709	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Future			4.68090		4.74620			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.66360		4.73320			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			4.45260	3.389	15.23	0.0306	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			528.25260	592.489	15.23	0.9694	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			4.83080	3.641	15.01	0.0330	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			508.63080	572.741	15.01	0.9670	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			4.63530	3.512	15.12	0.0318	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			518.43530	582.612	15.12	0.9682	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			29.82540	22.145	15.07	0.1061	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			586.62540	648.545	15.07	0.8939	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			28.78460	21.351	15.08	0.1028	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			595.58460	657.751	15.08	0.8972	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			27.77760	20.583	15.10	0.0996	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			604.57760	666.983	15.10	0.9004	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			1.43500		1.41480			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.37660		1.36290			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32740		1.29790			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									410,445,650.60	28,211	1,204,067
Total Options									10,063,298.60	37,440	1,673,180
Grand Total:									420,508,949.20	65,651	2,877,247