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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2016 Foreign Exchange Future			13.63140		13.78350			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.63370		13.78620			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.64040		13.79410			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.64270		13.79670			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.64490		13.79940			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.64720		13.80210			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.66040		13.81560			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.66300		13.81830			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.66830		13.82370			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.67630		13.83180			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.68160		13.83720			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.68420		13.83990			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.69750		13.85340			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.70270		13.85880			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.70540		13.86150			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.71600		13.87220			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.72120		13.87760			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.73170		13.88820			0.0000	313,302,467.20	22,816	496,279
\$ / R On 27/09/2016 Foreign Exchange Future			13.75270		13.90940			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.75540		13.91210			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.76060		13.91740			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	14/10/2016	Foreign Exchange Future			13.79730		13.95460			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			13.81030		13.96790			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.82860		13.98650			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.83120		13.98910			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.85980		14.01830			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.88610		14.04530			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.91550		14.07510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.95820		14.11840			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.97160		14.13190			0.0000	48,355,707.60	3,461	110,412
\$ / R	On	13/01/2017	Foreign Exchange Future			14.03840		14.19960			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.07050		14.23210			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.19690		14.36060			0.0000	141,969.00	10	29,077
\$ / R	On	12/04/2017	Foreign Exchange Future			14.27790		14.44310			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.31300		14.47880			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.41590		14.63050			0.0000	2,955,259.50	205	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.45100		14.69410			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.61760		14.88850			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.90680		15.15510			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.19590		15.42160			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.48510		15.68820			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>364,755,403.30</b>	<b>26,492</b>	<b>807,005</b>
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			0.30670	0.034	41.08	0.0003	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,736.80670	1,888.634	41.08	0.9997	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,084.12030	931.754	28.82	0.9968	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			0.62030	0.354	28.82	0.0032	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			9.85760	1.947	28.92	0.0154	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			656.35760	800.547	28.92	0.9846	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			24.74280	8.795	24.98	0.0582	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			448.54280	585.095	24.98	0.9418	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.02120	0.034	39.63	0.0002	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,815.92120	2,969.634	39.63	0.9998	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.31520	0.085	30.21	0.0005	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,013.61520	2,167.385	30.21	0.9995	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.47760	0.093	28.99	0.0006	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,041.07760	2,195.193	28.99	0.9994	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.18090	0.285	49.34	0.0010	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,590.78090	3,745.385	49.34	0.9990	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			47.84140	15.737	18.98	0.0853	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			468.44140	590.837	18.98	0.9147	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			21.99510	6.677	20.05	0.0391	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			652.59510	791.777	20.05	0.9609	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.50030	0.066	28.57	0.0004	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,208.40030	2,362.866	28.57	0.9996	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			1.05700	0.348	29.23	0.0015	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,495.45700	2,649.948	29.23	0.9985	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	24/08/2016	Foreign Exchange Option	14.24	Call		84.05060	41.097	18.74	0.1505	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put		505.75060	618.097	18.74	0.8495	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call		123.68510	66.159	18.36	0.2228	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put		385.38510	483.158	18.36	0.7772	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		0.28140	0.030	33.03	0.0001	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		4,106.58140	4,261.730	33.03	0.9999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,024.35260	1,868.999	24.40	0.9969	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		0.65260	0.699	24.40	0.0031	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		421.24780	300.047	17.04	0.6355	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		97.54780	131.747	17.04	0.3645	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		0.32980	0.057	32.88	0.0002	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,876.62980	4,031.757	32.88	0.9998	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		11.51670	6.507	21.35	0.0250	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		1,319.71670	1,470.207	21.35	0.9750	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call		11.20080	6.376	21.40	0.0245	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put		1,329.40080	1,480.076	21.40	0.9755	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call		2.34130	1.402	25.36	0.0054	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put		2,170.54130	2,325.102	25.36	0.9946	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call		32.78300	16.623	19.96	0.0600	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put		950.98300	1,090.323	19.96	0.9400	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call		259.62100	173.543	17.46	0.4113	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put		252.42100	321.943	17.46	0.5887	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		24.91580	11.701	19.81	0.0429	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		1,107.71580	1,250.101	19.81	0.9571	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call		215.18680	140.570	17.79	0.3450	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put		325.28680	406.370	17.79	0.6550	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call		160.10020	99.705	18.21	0.2633	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put		430.20020	525.505	18.21	0.7367	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		1.59770	1.370	33.88	0.0035	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,948.19770	4,103.870	33.88	0.9965	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		483.47070	365.362	16.65	0.6304	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		130.07070	167.862	16.65	0.3696	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		360.65150	259.116	16.90	0.5080	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		207.25150	261.616	16.90	0.4920	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		1.58340	1.347	33.44	0.0035	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,888.18340	4,043.847	33.44	0.9965	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		330.63670	237.394	17.17	0.4652	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		251.83670	314.694	17.17	0.5348	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		1.48630	1.151	29.04	0.0033	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,442.68630	3,598.451	29.04	0.9967	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		43.62910	24.817	20.24	0.0699	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,182.12910	1,319.417	20.24	0.9301	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		2.13860	1.178	23.39	0.0041	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,640.63860	2,795.778	23.39	0.9959	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		1.62010	1.348	32.14	0.0035	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,940.12010	4,095.948	32.14	0.9965	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	09/09/2016	Foreign Exchange Option	13.50	Call			502.01560	385.019	16.80	0.6287	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			140.51560	179.619	16.80	0.3713	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			57.83350	35.504	20.06	0.0908	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,135.63350	1,269.504	20.06	0.9092	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.52330	0.272	30.76	0.0008	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,838.32330	4,994.272	30.76	0.9992	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			682.53530	555.121	16.68	0.7324	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			94.93530	123.921	16.68	0.2676	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			675.01410	548.174	16.69	0.7277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			97.41410	126.974	16.69	0.2723	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			667.53790	541.278	16.70	0.7229	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			99.93790	130.078	16.70	0.2771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			738.54850	609.927	16.59	0.7505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			90.34850	118.226	16.59	0.2495	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			700.65170	574.858	16.65	0.7281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			102.45170	133.158	16.65	0.2719	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			693.20210	567.990	16.66	0.7235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			105.00210	136.290	16.66	0.2765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			515.62080	407.121	17.00	0.5976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			187.42080	235.421	17.00	0.4024	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			390.83890	298.683	17.31	0.4879	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			282.63890	346.983	17.31	0.5121	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			685.79630	561.171	16.68	0.7189	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			107.59630	139.471	16.68	0.2811	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			553.76170	441.173	16.92	0.6275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			165.56170	209.473	16.92	0.3725	20,947.26	100	12,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			192.89530	138.849	18.59	0.2704	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			604.69530	707.149	18.59	0.7296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			444.61330	344.577	17.15	0.5374	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			236.41330	292.877	17.15	0.4626	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			433.46670	334.867	17.18	0.5274	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			245.26670	303.167	17.18	0.4726	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			122.00170	84.195	19.34	0.1781	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			853.80170	972.495	19.34	0.8219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			291.41130	217.762	17.85	0.3862	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			403.21130	486.062	17.85	0.6138	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			221.81980	161.637	18.34	0.3058	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			533.61980	629.937	18.34	0.6942	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			99.12750	67.283	19.65	0.1469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			970.92750	1,095.583	19.65	0.8531	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			145.13590	101.881	19.07	0.2092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			756.93590	870.181	19.07	0.7908	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			125.64860	86.924	19.29	0.1830	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			837.44860	955.224	19.29	0.8170	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			51.14930	32.698	20.58	0.0778	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,362.94930	1,500.999	20.58	0.9222	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	14.70	Call			108.38080	74.084	19.52	0.1596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			920.18080	1,042.384	19.52	0.8404	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			105.20890	71.746	19.56	0.1553	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			937.00890	1,060.046	19.56	0.8447	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			25.95040	15.344	21.03	0.0398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,737.75040	1,883.644	21.03	0.9602	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			86.65390	58.208	19.85	0.1295	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			1,048.45390	1,176.508	19.85	0.8705	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			69.16840	45.691	20.19	0.1046	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,180.96840	1,313.991	20.19	0.8954	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			12.51690	7.013	21.48	0.0196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,124.31690	2,275.313	21.48	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			43.97740	27.146	20.69	0.0661	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,455.77740	1,595.446	20.69	0.9339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			31.00360	18.593	20.92	0.0473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,642.80360	1,786.893	20.92	0.9527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			6.37340	3.416	21.88	0.0101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,478.17340	2,631.716	21.88	0.9899	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			21.68030	12.643	21.14	0.0335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,833.48030	1,980.943	21.14	0.9665	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			16.20230	9.246	21.32	0.0252	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,988.00230	2,137.546	21.32	0.9748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			3.73850	2.454	22.79	0.0072	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,755.53850	2,910.754	22.79	0.9928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			11.83920	6.608	21.51	0.0186	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,153.63920	2,304.908	21.51	0.9814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			7.55480	4.093	21.78	0.0120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,389.35480	2,542.393	21.78	0.9880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			3.11790	2.303	23.98	0.0065	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,974.91790	3,130.603	23.98	0.9935	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			6.02110	3.216	21.92	0.0096	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,507.82110	2,661.516	21.92	0.9904	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			4.79260	2.567	22.09	0.0077	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,626.59260	2,780.867	22.09	0.9923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			2.47090	2.025	28.49	0.0050	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,814.27090	3,970.325	28.49	0.9950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			3.59800	2.439	22.90	0.0072	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,775.39800	2,930.739	22.90	0.9928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			3.33510	2.409	23.12	0.0070	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,815.13510	2,970.709	23.12	0.9930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.14990	0.088	29.57	0.0003	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,661.94990	5,818.388	29.57	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			2.95990	2.229	24.73	0.0062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,114.75990	3,270.529	24.73	0.9938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			2.57080	2.060	27.42	0.0052	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,614.37080	3,770.360	27.42	0.9948	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			139.10240	101.594	19.58	0.1912	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			919.70240	1,038.894	19.58	0.8088	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			1.75670	0.994	26.50	0.0025	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,339.65670	4,495.594	26.50	0.9975	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			1.32610	0.737	26.50	0.0019	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,499.22610	4,655.337	26.50	0.9981	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,116.45760	1,960.250	18.94	0.9861	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.35760	4.849	18.94	0.0139	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			600.29170	490.759	17.14	0.6272	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			188.19170	235.359	17.14	0.3728	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			69.79460	49.377	20.92	0.0985	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,452.39460	1,588.777	20.92	0.9015	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			67.91130	51.715	21.66	0.0904	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,803.31130	1,944.415	21.66	0.9096	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			244.44230	197.575	19.46	0.2795	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			856.54230	967.275	19.46	0.7205	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			732.34790	628.206	17.54	0.6314	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			245.84790	299.606	17.54	0.3686	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			4.55050	2.210	24.66	0.0046	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,788.05050	4,943.610	24.66	0.9954	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			4.09030	1.963	24.66	0.0041	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,867.59030	5,023.363	24.66	0.9959	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,198.45200	2,043.458	18.68	0.9692	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.95200	14.858	18.68	0.0308	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			174.53100	142.091	20.48	0.2006	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,245.43100	1,370.891	20.48	0.7994	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			62.14460	49.246	22.44	0.0782	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,213.04460	2,358.046	22.44	0.9218	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			903.77730	786.656	17.24	0.7164	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			164.67730	205.456	17.24	0.2836	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			228.30730	190.974	20.24	0.2424	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,160.00730	1,281.174	20.24	0.7576	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			70.61700	57.701	22.65	0.0841	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,352.31700	2,497.901	22.65	0.9159	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			67.10930	54.806	22.75	0.0803	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,408.80930	2,555.006	22.75	0.9197	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			986.11180	870.205	17.40	0.7087	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			200.81180	244.105	17.40	0.2913	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			155.00920	129.438	21.41	0.1643	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,709.70920	1,843.338	21.41	0.8357	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			49.85580	41.749	24.13	0.0580	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,094.55580	3,245.649	24.13	0.9420	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,293.91220	2,141.045	17.92	0.9564	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			18.81220	25.545	17.92	0.0436	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			872.78980	769.849	17.73	0.6398	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			297.68980	354.349	17.73	0.3602	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			13.45190	9.401	26.36	0.0138	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,338.35190	5,493.902	26.36	0.9862	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,574.87980	1,435.545	17.15	0.8479	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			96.47980	117.345	17.15	0.1521	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,566.34170	1,427.428	17.15	0.8460	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			97.94170	119.228	17.15	0.1540	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,557.82100	1,419.332	17.16	0.8441	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			99.42100	121.132	17.16	0.1559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,882.77970	2,014.181	21.51	0.8125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			270.32190	233.038	20.88	0.2391	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,538.42190	1,661.438	20.88	0.7609	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			252.50620	217.453	21.03	0.2254	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,620.60620	1,745.853	21.03	0.7746	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			240.76280	207.200	21.14	0.2162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,678.86280	1,805.600	21.14	0.7838	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			352.74540	306.570	20.22	0.3012	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,220.84540	1,334.970	20.22	0.6988	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			309.07460	267.816	20.57	0.2688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,377.17460	1,496.216	20.57	0.7312	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			307.05000	265.954	20.59	0.2672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,385.15000	1,504.354	20.59	0.7328	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			402.93900	350.801	19.85	0.3369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,071.03900	1,179.201	19.85	0.6631	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			374.47680	325.693	20.05	0.3168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,152.57680	1,264.093	20.05	0.6832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			357.45690	310.712	20.18	0.3046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,205.55690	1,319.112	20.18	0.6954	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			492.93430	430.072	19.29	0.3972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			861.03430	958.472	19.29	0.6028	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			451.35680	393.671	19.53	0.3701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			949.45680	1,052.071	19.53	0.6299	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			430.74040	375.396	19.66	0.3561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			998.84040	1,103.796	19.66	0.6439	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			591.72720	518.427	18.84	0.4585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			689.82720	776.827	18.84	0.5415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			564.47040	493.879	18.95	0.4420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			732.57040	822.279	18.95	0.5580	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			509.96920	444.969	19.20	0.4081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			828.06920	923.369	19.20	0.5919	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			692.04900	607.343	18.46	0.5150	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			560.14900	635.743	18.46	0.4850	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			611.92820	536.660	18.76	0.4704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			660.02820	745.060	18.76	0.5296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			603.77130	529.294	18.79	0.4656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			671.87130	757.694	18.79	0.5344	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			961.45440	855.755	17.85	0.6452	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	13.50	Put			329.55440	384.155	17.85	0.3548	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			845.40860	747.837	18.09	0.5927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			413.50860	476.237	18.09	0.4073	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			818.14190	722.602	18.15	0.5795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			436.24190	501.002	18.15	0.4205	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,088.71030	975.000	17.62	0.6972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			256.81030	303.400	17.62	0.3028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,082.08170	968.768	17.63	0.6946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			260.18170	307.168	17.63	0.3054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,055.84840	944.122	17.68	0.6843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			273.94840	322.522	17.68	0.3157	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,142.73260	1,025.890	17.53	0.7175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			230.83260	274.290	17.53	0.2825	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,095.36670	981.264	17.61	0.6998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			253.46670	299.664	17.61	0.3002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01510	0.010	26.13	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,808.11510	12,968.410	26.13	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,357.87380	2,204.435	17.65	0.9494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			25.97380	32.834	17.65	0.0506	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,710.08360	1,568.220	17.04	0.8714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			78.18360	96.620	17.04	0.1286	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			4.04390	3.136	26.13	0.0047	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,172.14390	7,331.536	26.13	0.9953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,303.28750	1,175.961	17.30	0.7711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			171.38750	204.362	17.30	0.2289	0.00	0	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.79980	0.598	26.13	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,878.89980	9,038.998	26.13	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			5.83200	4.561	26.13	0.0067	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,773.93200	6,932.961	26.13	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			5.32460	4.156	26.13	0.0061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,873.42460	7,032.556	26.13	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			4.27370	3.318	26.13	0.0050	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,112.37370	7,271.718	26.13	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			9.99470	7.919	26.13	0.0110	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,178.09470	6,336.319	26.13	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			9.47620	7.498	26.13	0.0105	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,237.57620	6,395.898	26.13	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.38560	5.005	26.13	0.0073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,674.48560	6,833.405	26.13	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			13.59930	10.857	26.13	0.0146	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,831.69930	5,989.257	26.13	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			12.13620	9.662	26.13	0.0132	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,960.23620	6,118.062	26.13	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			11.31140	8.990	26.13	0.0124	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,039.41140	6,197.389	26.13	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			16.89450	13.562	26.13	0.0179	0.00	0	1,365



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,584.99450	5,741.962	26.13	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			16.18040	12.974	26.13	0.0172	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,634.28040	5,791.374	26.13	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			15.36110	12.301	26.13	0.0164	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,693.46110	5,850.701	26.13	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			30.57940	24.927	26.13	0.0307	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,898.67940	5,053.327	26.13	0.9693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			26.97770	21.918	26.13	0.0274	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,045.07770	5,200.318	26.13	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			24.80150	20.106	26.13	0.0254	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,142.90150	5,298.506	26.13	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			47.97870	39.586	26.13	0.0461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,366.07870	4,517.986	26.13	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			33.50070	27.374	26.13	0.0334	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,791.60070	4,945.774	26.13	0.9666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			31.09220	25.356	26.13	0.0312	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,879.19220	5,033.756	26.13	0.9688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			63.40970	52.724	26.13	0.0591	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,031.50970	4,181.124	26.13	0.9409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			62.41780	51.876	26.13	0.0583	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,050.51780	4,200.276	26.13	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			49.54800	40.917	26.13	0.0474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,327.64800	4,479.317	26.13	0.9526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			67.09510	57.156	26.13	0.0633	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,935.19510	4,085.556	26.13	0.9367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			66.41040	55.792	26.13	0.0620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,964.51040	4,114.192	26.13	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			65.43670	54.458	26.13	0.0608	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,993.53670	4,142.858	26.13	0.9392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			80.31830	71.369	25.14	0.0790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,458.41830	3,609.768	25.14	0.9210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			75.82510	67.452	25.52	0.0744	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,603.92510	3,755.852	25.52	0.9256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			74.97770	66.712	25.59	0.0735	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,633.07770	3,785.112	25.59	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			101.18130	89.535	23.74	0.1001	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,929.28130	3,077.935	23.74	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			99.38960	87.976	23.84	0.0983	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,967.48960	3,116.376	23.84	0.9017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			80.63350	71.643	25.11	0.0793	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,448.73350	3,600.043	25.11	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			107.36300	94.914	23.41	0.1063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,805.46300	2,953.314	23.41	0.8937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			103.49340	91.548	23.61	0.1024	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,881.59340	3,029.948	23.61	0.8976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			101.63710	89.932	23.71	0.1006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,919.73710	3,068.332	23.71	0.8994	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		114.85750	101.279	23.05	0.1135	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,672.95750	2,819.678	23.05	0.8865	0.00	0	6,600	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		110.93150	98.018	23.23	0.1098	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,739.03150	2,886.418	23.23	0.8902	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		110.40940	97.565	23.26	0.1093	0.00	0	16,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,748.50940	2,895.965	23.26	0.8907	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		132.28610	113.181	22.52	0.1267	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,470.38610	2,611.581	22.52	0.8733	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		127.25750	109.370	22.65	0.1227	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,525.35750	2,667.770	22.65	0.8773	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		125.62770	108.307	22.70	0.1215	0.00	0	500	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,543.72770	2,686.707	22.70	0.8785	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		157.81640	135.190	22.11	0.1487	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,225.91640	2,363.590	22.11	0.8513	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		146.81320	125.694	22.28	0.1393	0.00	0	66,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,324.91320	2,464.094	22.28	0.8607	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		138.43670	118.475	22.42	0.1321	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,406.53670	2,546.875	22.42	0.8679	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		199.24380	171.061	21.57	0.1831	0.00	0	2,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,917.34380	2,049.461	21.57	0.8169	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		197.91140	169.904	21.59	0.1820	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,926.01140	2,058.304	21.59	0.8180	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		180.20540	154.551	21.80	0.1675	0.00	0	12,196	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,048.30540	2,182.951	21.80	0.8325	0.00	0	32,950	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		223.45540	192.111	21.31	0.2026	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,771.55540	1,900.511	21.31	0.7974	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		206.06080	176.982	21.49	0.1886	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,874.16080	2,005.381	21.49	0.8114	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		204.67970	175.781	21.51	0.1875	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		215.71710	187.469	21.91	0.1818	0.00	0	2,000	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,186.11710	2,319.069	21.91	0.8182	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		809.49210	720.276	18.39	0.5449	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		559.89210	631.876	18.39	0.4551	0.00	0	2,000	
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		782.47880	697.758	18.59	0.5187	0.00	0	0	
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		650.37880	727.258	18.59	0.4813	0.00	0	1,000	
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		284.78310	248.802	21.45	0.2244	0.00	0	1,000	
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,942.68310	2,068.302	21.45	0.7756	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		432.73400	387.436	21.11	0.2903	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,812.13400	1,930.536	21.11	0.7097	0.00	0	3,200	
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		151.94140	138.933	25.63	0.1110	0.00	0	90	
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,221.34140	4,372.033	25.63	0.8890	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		515.70170	463.779	20.54	0.3379	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,515.10170	1,626.879	20.54	0.6621	0.00	0	7,160	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		440.70310	395.033	21.05	0.2950	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,780.10310	1,898.133	21.05	0.7050	0.00	0	6,370	

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	19.38	Call			95.47160	81.206	25.68	0.0704	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,114.87160	5,264.306	25.68	0.9296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			270.22830	240.968	22.44	0.1923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,659.62830	2,794.068	22.44	0.8077	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			241.56530	215.404	22.76	0.1739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,880.96530	3,018.504	22.76	0.8261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			28.75750	23.659	25.68	0.0239	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,088.15750	7,246.759	25.68	0.9761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			151.53460	138.577	25.66	0.1107	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,230.93460	4,381.677	25.66	0.8893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			118.22220	101.179	25.68	0.0849	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,757.62220	4,904.279	25.68	0.9151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			548.13820	493.124	20.33	0.3558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,417.53820	1,526.224	20.33	0.6442	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			520.54780	468.161	20.51	0.3406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,499.94780	1,611.261	20.51	0.6594	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			518.11840	465.966	20.52	0.3393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,507.51840	1,619.066	20.52	0.6607	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,124.12380	1,027.727	18.45	0.5906	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			631.02380	699.827	18.45	0.4094	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			299.09440	269.927	22.69	0.1982	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,875.99440	3,012.027	22.69	0.8018	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			373.49740	338.428	22.19	0.2357	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,564.69740	2,695.428	22.19	0.7643	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,093.88380	1,001.674	18.65	0.5691	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			715.08380	788.674	18.65	0.4309	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			747.38640	669.537	20.54	0.3854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,636.88640	1,773.637	20.54	0.6146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			488.64530	436.335	22.13	0.2671	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,588.14530	2,750.435	22.13	0.7329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			752.79120	674.417	20.52	0.3878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			811.41420	907.702	18.82	0.4358	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,839.68880	4,028.378	24.38	0.8169	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			286.21550	264.860	25.28	0.1638	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,305.71550	4,498.960	25.28	0.8362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,937.91440	1,779.109	17.74	0.7611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			307.41440	363.208	17.74	0.2389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,211.91420	1,093.602	18.82	0.5642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,644.20390	1,781.216	20.56	0.6157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			681.18010	609.869	20.91	0.3563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,830.68010	1,973.969	20.91	0.6437	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			944.38310	846.973	19.68	0.4659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,203.88310	1,321.073	19.68	0.5341	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			320.18880	294.278	24.38	0.1831	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,622.29120	1,758.517	20.52	0.6122	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			750.08570	671.974	20.53	0.3866	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,629.58570	1,766.074	20.53	0.6134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			200.03300	169.836	25.37	0.1133	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,279.53300	5,463.936	25.37	0.8867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			744.70390	667.116	20.56	0.3843	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			382.29730	341.266	23.98	0.2029	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,668.19730	3,870.266	23.98	0.7971	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,422.69830	1,274.017	18.44	0.6132	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			678.59830	773.017	18.44	0.3868	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			593.53640	528.280	22.82	0.2746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,085.03640	3,290.680	22.82	0.7254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			591.96230	526.909	22.83	0.2740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,093.46230	3,299.309	22.83	0.7260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			595.11620	529.661	22.81	0.2753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,076.61620	3,282.061	22.81	0.7247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,133.59990	1,034.902	21.18	0.4354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,978.49990	2,128.102	21.18	0.5646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			825.10490	753.358	22.57	0.3331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,960.00490	3,136.558	22.57	0.6669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			823.18200	751.608	22.58	0.3324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,968.08200	3,144.808	22.58	0.6676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			821.25860	749.864	22.59	0.3317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,976.15860	3,153.064	22.59	0.6683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,000.70720	932.507	22.61	0.3638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,079.10720	3,236.607	22.61	0.6362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			998.61930	930.572	22.62	0.3631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,087.01930	3,244.672	22.62	0.6369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,002.80100	934.448	22.60	0.3644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,071.20100	3,228.548	22.60	0.6356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,178.73180	1,136.185	22.87	0.3933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,180.53180	3,341.085	22.87	0.6067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,176.50690	1,134.768	22.89	0.3928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,188.30690	3,349.668	22.89	0.6072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,174.28770	1,133.364	22.91	0.3922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,196.08770	3,358.263	22.91	0.6078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,750.31180	2,609.460	19.15	0.7312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			702.11180	764.361	19.15	0.2688	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>20,947.26</b>	<b>100</b>	<b>1,802,230</b>
<b>Total \$ / R</b>												<b>364,776,350.56</b>	<b>26,592</b>	<b>2,609,235</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.73170		13.88820			0.0000	343,292.50	25	750
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.97160		14.13190			0.0000	0.00	0	107
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.19690		14.36060			0.0000	0.00	0	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.41590		14.63050			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>343,292.50</b>	<b>25</b>	<b>912</b>

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	19/09/2016	Foreign Exchange Option	14.99	Call		7,021.84600	4,643.578	20.17	0.1061		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		117,201.84600	130,473.578	20.17	0.8939		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		6,916.84390	4,569.103	20.19	0.1046		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		118,096.84390	131,399.103	20.19	0.8954		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		6,813.38420	4,495.903	20.21	0.1031		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		118,993.38420	132,325.903	20.21	0.8969		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		35,462.63800	30,798.744	20.18	0.3027		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		121,272.63800	132,638.744	20.18	0.6973		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		35,227.51520	30,591.798	20.20	0.3010		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		122,037.51520	133,431.798	20.20	0.6990		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		34,994.02450	30,386.336	20.21	0.2993		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		122,804.02450	134,226.336	20.21	0.7007		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		288,096.52820	301,850.410	22.76	0.8261		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		24,049.49540	21,445.193	22.78	0.1732		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		288,989.49540	302,755.193	22.78	0.8268		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		24,264.12380	21,636.135	22.75	0.1746		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		287,204.12380	300,946.135	22.75	0.8254		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		24,156.52820	21,540.410	22.76	0.1739		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		55,358.51790	49,401.910	21.67	0.2978		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		229,308.51790	244,811.910	21.67	0.7022		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		55,164.62900	49,229.177	21.68	0.2969		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		230,114.62900	245,639.177	21.68	0.7031		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		54,971.55770	49,057.190	21.69	0.2960		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		230,921.55770	246,467.189	21.69	0.7040		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>343,292.50</b>	<b>25</b>	<b>912</b>
£ / R	On	15/08/2016	Foreign Exchange Future		17.78670	18.00650			0.0000		0.00	0	131
£ / R	On	18/08/2016	Foreign Exchange Future		17.79640	18.01760			0.0000		0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future		17.84390	18.06600			0.0000		0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future		17.87360	18.09790			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		17.91840	18.14130			0.0000		6,110,174.40	341	52,194
£ / R	On	19/12/2016	Foreign Exchange Future		18.26580	18.49330			0.0000		10,959,480.00	600	2,522
£ / R	On	13/03/2017	Foreign Exchange Future		18.59960	18.83140			0.0000		14,247,293.60	766	1,270
£ / R	On	25/04/2017	Foreign Exchange Future		18.77340	19.00680			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		18.93310	19.23180			0.0000		0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future		19.67600	20.01670			0.0000		0.00	0	520
<b>Total £ / R Future</b>											<b>31,316,948.00</b>	<b>1,707</b>	<b>94,105</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call		0.21800	0.045	28.06	0.0003	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put		2,363.71800	2,583.345	28.06	0.9997	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call		8.19700	3.831	18.92	0.0190	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put		990.59700	1,207.431	18.92	0.9810	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call		42.36780	21.903	16.98	0.0667	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put		1,016.36780	1,218.003	16.98	0.9333	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,752.13920	7,976.406	30.32	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,153.94850	4,377.549	26.76	0.9972	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1.84430	1.144	26.80	0.0028	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,163.94430	4,387.544	26.80	0.9972	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1.84010	1.139	26.83	0.0028	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,173.94010	4,397.539	26.83	0.9972	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.03920	0.006	30.32	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3.31400	2.198	22.93	0.0059	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,105.41400	3,328.598	22.93	0.9941	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1.84850	1.149	26.76	0.0028	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			140.49510	88.036	16.13	0.1718	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			899.19510	1,069.636	16.13	0.8282	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			25.59160	16.628	16.89	0.0408	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,714.29160	1,928.228	16.89	0.9592	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			11.37560	8.406	19.11	0.0201	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,863.38300	5,086.019	29.73	0.9923	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			4.68580	4.424	29.78	0.0076	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,873.38580	5,096.025	29.78	0.9924	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,763.32670	3,985.628	24.32	0.9916	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			4.58790	4.190	27.27	0.0079	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,363.28790	4,585.790	27.27	0.9921	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.57250	0.301	30.96	0.0006	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,159.27250	7,381.901	30.96	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			4.68300	4.419	29.73	0.0077	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			2,380.07560	2,600.006	19.11	0.9799	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			4.68010	4.414	29.68	0.0077	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,853.38010	5,076.014	29.68	0.9923	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			4.91320	2.940	30.96	0.0051	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,463.61320	5,684.540	30.96	0.9949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			4.62670	4.028	24.32	0.0084	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			60.42230	56.458	21.74	0.0578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,217.12230	4,440.658	21.74	0.9422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.62380	5.928	25.31	0.0068	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,453.32380	8,680.128	25.31	0.9932	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			60.62920	56.514	21.68	0.0580	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			690.85180	796.369	16.36	0.5121	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,573.85320	4,799.928	22.91	0.9452	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			38.96830	34.626	25.31	0.0333	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,005.66830	6,228.826	25.31	0.9667	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,563.78470	1,375.801	15.44	0.7689	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			200.48470	240.001	15.44	0.2311	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			774.15180	652.169	16.36	0.4879	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,197.32920	4,420.714	21.68	0.9420	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			60.52540	56.485	21.71	0.0579	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,207.22540	4,430.685	21.71	0.9421	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			114.21770	86.134	19.01	0.0923	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	21.41	Put			3,030.91770	3,230.333	19.01	0.9077	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			57.15320	55.728	22.91	0.0548	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			139.13410	116.035	21.89	0.0860	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,067.73410	5,276.435	21.89	0.9140	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			140.05650	116.841	21.87	0.0865	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,048.65650	5,257.241	21.87	0.9135	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			139.59300	116.437	21.88	0.0862	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,058.19300	5,266.837	21.88	0.9138	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			214.26650	189.479	22.57	0.1171	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,187.46650	5,396.079	22.57	0.8829	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			4,808.20000	5,106.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			4,788.20000	5,086.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			4,798.20000	5,096.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			655.23000	563.296	22.77	0.2140	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,798.53000	6,047.296	22.77	0.7860	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			658.47500	566.202	22.77	0.2149	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,781.77500	6,030.202	22.77	0.7851	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			656.85070	564.747	22.77	0.2144	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,790.15070	6,038.747	22.77	0.7856	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>55,582</b>
<b>Total £ / R</b>												<b>31,316,948.00</b>	<b>1,707</b>	<b>149,687</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13413		0.13653			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13702		0.13947			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13980		0.14231			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14263		0.14568			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,202</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,653.54940	2,413.239	19.66	0.9987	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.24940	0.339	19.66	0.0013	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,656.08400	1,417.888	15.95	0.9814	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.78400	4.988	15.95	0.0186	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			736.55080	543.370	16.32	0.7232	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			83.25080	130.470	16.32	0.2768	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,052.60000	27,298.200	28.26	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,052.60000	28,298.200	28.26	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,052.60000	29,298.200	28.26	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			937.24940	791.308	18.64	0.5246	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			706.54940	811.708	18.64	0.4754	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			584.10560	485.135	20.34	0.3554	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,353.40560	1,505.535	20.34	0.6446	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			375.87880	306.968	22.01	0.2387	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,145.17880	2,327.368	22.01	0.7613	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,355.38900	1,512.509	20.41	0.5679	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			654.25050	545.773	21.87	0.3213	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,086.55050	2,283.173	21.87	0.6787	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			475.56770	390.797	23.18	0.2395	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,907.86770	3,128.197	23.18	0.7605	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			923.08900	775.109	20.41	0.4321	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>19,202</b>
€ / R	On	15/08/2016	Foreign Exchange Future			15.11170		15.27370			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.14780		15.31150			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.23510		15.40040			0.0000	15,555,037.10	1,021	36,014
€ / R	On	30/09/2016	Foreign Exchange Future			15.27540		15.44080			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.56340		15.73340			0.0000	12,232,832.40	786	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.87870		16.05180			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.20040		16.43040			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.48540		16.77850			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>27,787,869.50</b>	<b>1,807</b>	<b>137,033</b>
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			1.29370	0.387	27.01	0.0023	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,537.59370	1,698.687	27.01	0.9977	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			70.71630	40.498	18.28	0.1331	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			619.21630	752.698	18.28	0.8669	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			155.95230	209.149	16.47	0.3527	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			31.81320	24.165	19.95	0.0564	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,631.41320	1,789.065	19.95	0.9436	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			665.34210	548.103	16.41	0.6785	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			134.94210	183.003	16.41	0.3215	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			616.35230	504.249	16.47	0.6473	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			200.56040	155.037	17.83	0.2802	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			610.16040	729.937	17.83	0.7198	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			609.52620	498.171	16.48	0.6428	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			159.12620	213.071	16.48	0.3572	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			53.13020	39.381	19.27	0.0880	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,332.73020	1,484.281	19.27	0.9120	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			602.74390	492.139	16.49	0.6382	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			162.34390	217.039	16.49	0.3618	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			57.49740	45.946	19.98	0.0882	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,596.69740	1,750.546	19.98	0.9118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,572.31140	1,700.466	19.67	0.7546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			317.51940	272.596	19.50	0.2608	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,484.11940	1,609.196	19.50	0.7392	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			18.95790	16.941	23.06	0.0220	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,085.55790	5,253.541	23.06	0.9780	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			6.61380	5.936	23.06	0.0086	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			295.71140	253.866	19.67	0.2454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,173.21380	6,342.536	23.06	0.9914	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			439.87320	377.949	18.73	0.3422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,106.47320	1,214.549	18.73	0.6578	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			411.80440	353.933	18.88	0.3243	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,178.40440	1,290.533	18.88	0.6757	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			299.55860	257.167	19.64	0.2481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,556.15860	1,683.767	19.64	0.7519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			297.62860	255.512	19.66	0.2468	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,564.22860	1,692.112	19.66	0.7532	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			275.60610	241.990	21.45	0.1824	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,923.80610	3,063.290	21.45	0.8176	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			274.44080	240.965	21.46	0.1817	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,932.64080	3,072.265	21.46	0.8183	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			276.77360	243.024	21.44	0.1831	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,914.97360	3,054.324	21.44	0.8169	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			450.04330	397.793	21.69	0.2305	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,199.64330	3,377.393	21.69	0.7695	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			448.67910	396.596	21.70	0.2298	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,208.27910	3,386.196	21.70	0.7702	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			447.31540	395.399	21.71	0.2292	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,216.91540	3,394.999	21.71	0.7708	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,347.93950	3,562.095	21.91	0.7280	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			649.65460	570.302	21.89	0.2732	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,331.15460	3,544.902	21.89	0.7268	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			648.04750	568.896	21.90	0.2726	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,339.54750	3,553.496	21.90	0.7274	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			646.43950	567.495	21.91	0.2720	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,372</b>
<b>Total € / R</b>												<b>27,787,869.50</b>	<b>1,807</b>	<b>183,405</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.50750		10.54680			0.0000	3,992,850.00	380	8,745
AUS / R	On	19/12/2016	Foreign Exchange Future			10.66530		10.70580			0.0000	1,333,162.50	125	7
AUS / R	On	13/03/2017	Foreign Exchange Future			10.81690		10.85760			0.0000	54,084.50	5	3,305
AUS / R	On	19/06/2017	Foreign Exchange Future			10.96090		11.03750			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.09400		11.21120			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>5,380,097.00</b>	<b>510</b>	<b>12,057</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			399.11190	363.114	12.54	0.7570	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			62.31190	65.614	12.54	0.2430	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			414.39490	378.079	12.53	0.7712	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	19/09/2016	Foreign Exchange Option	10.19	Put			57.59490	60.579	12.53	0.2288	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			406.71960	370.560	12.54	0.7641	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.91960	63.060	12.54	0.2359	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			327.68070	345.313	13.35	0.4861	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			358.57350	336.309	13.37	0.5093	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			332.77350	351.009	13.37	0.4907	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			368.43160	344.966	13.33	0.5185	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			322.63160	339.666	13.33	0.4815	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			363.48070	340.613	13.35	0.5139	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			168.06140	158.914	15.78	0.2223	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,270.46140	1,302.014	15.78	0.7777	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			171.12490	161.885	15.75	0.2258	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,253.52490	1,284.986	15.75	0.7742	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			169.61410	160.394	15.77	0.2241	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,262.01410	1,293.494	15.77	0.7759	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			292.24990	271.213	16.09	0.2861	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,314.74990	1,370.313	16.09	0.7139	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			290.32470	269.343	16.10	0.2844	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,322.82470	1,378.443	16.10	0.7156	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			294.18960	273.093	16.07	0.2878	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,306.68960	1,362.193	16.07	0.7122	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			411.30470	374.224	16.37	0.3264	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,370.10470	1,450.224	16.37	0.6736	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			409.04530	372.148	16.39	0.3249	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,377.84530	1,458.148	16.39	0.6751	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			406.79990	370.086	16.40	0.3234	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,385.59990	1,466.086	16.40	0.6766	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>5,380,097.00</b>	<b>510</b>	<b>12,057</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.42690		10.54220			0.0000	0.00	0	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.61470		10.73290			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.79350		10.91350			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			2.04050	1.137	19.54	0.0053	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,839.84050	1,954.237	19.54	0.9947	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			2.00190	1.114	19.58	0.0052	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,849.80190	1,964.214	19.58	0.9948	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			1.96400	1.091	19.62	0.0051	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,859.76400	1,974.191	19.62	0.9949	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			42.77840	36.221	18.20	0.0728	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,839.87840	1,951.521	18.20	0.9272	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			43.79770	37.084	18.16	0.0744	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,820.89770	1,932.384	18.16	0.9256	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			43.28480	36.650	18.18	0.0736	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,830.38480	1,941.950	18.18	0.9264	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			108.18580	95.799	18.15	0.1336	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,924.68580	2,032.299	18.15	0.8664	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			107.31910	95.035	18.16	0.1326	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,933.81910	2,041.535	18.16	0.8674	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			106.46210	94.279	18.18	0.1317	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,942.96210	2,050.779	18.18	0.8683	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>20</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			13.99240		14.19020			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.31260		14.51640			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.61960		14.82750			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			10.19970	7.229	23.63	0.0182	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,419.99970	2,614.829	23.63	0.9818	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			10.10430	7.169	23.67	0.0181	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,429.90430	2,624.769	23.67	0.9819	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			10.00990	7.110	23.71	0.0179	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,439.80990	2,634.710	23.71	0.9821	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			143.35170	116.179	21.56	0.1313	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,326.95170	2,503.579	21.56	0.8687	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			145.34730	117.815	21.54	0.1330	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,308.94730	2,485.215	21.54	0.8670	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			144.34580	116.993	21.55	0.1321	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,317.94580	2,494.393	21.55	0.8679	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			295.92190	255.232	21.79	0.2009	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,538.42190	2,705.632	21.79	0.7991	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			298.65770	257.561	21.76	0.2025	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,521.15770	2,687.961	21.76	0.7975	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			297.28800	256.395	21.78	0.2017	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,529.78800	2,696.795	21.78	0.7983	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.05670		2.07930			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08510		2.10800			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.11110		2.13410			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	2.47	Put			3,912.36180	4,136.366	21.64	0.9930	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			6.48500	3.431	20.84	0.0073	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,713.48500	3,936.431	20.84	0.9927	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			5.89280	3.396	21.24	0.0072	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,812.89280	4,036.396	21.24	0.9928	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			5.36180	3.366	21.64	0.0070	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			117.14220	94.360	19.03	0.0891	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,537.14220	3,743.360	19.03	0.9109	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			110.74640	89.062	19.12	0.0846	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,630.74640	3,838.062	19.12	0.9154	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			104.72150	84.081	19.21	0.0803	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,724.72150	3,933.081	19.21	0.9197	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,736.73290	3,929.289	19.27	0.8437	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			267.00120	231.021	19.34	0.1510	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,826.00120	4,020.021	19.34	0.8490	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			256.70970	222.141	19.41	0.1458	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,915.70970	4,111.141	19.41	0.8542	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			277.73290	240.289	19.27	0.1563	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.07860		2.10150			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			784.20380	903.215	15.90	0.5502	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			658.26700	553.525	16.00	0.4293	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			843.26700	967.525	16.00	0.5707	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			619.40020	519.789	16.11	0.4094	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			904.40020	1,033.789	16.11	0.5906	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			699.20380	589.215	15.90	0.4498	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.05180		2.07410			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.09690		2.11980			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			16.97410	10.688	21.50	0.0199	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,175.97410	3,392.688	21.50	0.9801	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			16.02080	10.077	21.81	0.0187	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,275.02080	3,492.077	21.81	0.9813	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			15.14970	9.520	22.12	0.0175	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,374.14970	3,591.520	22.12	0.9825	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			109.51380	77.750	18.36	0.0775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,611.51380	3,808.750	18.36	0.9225	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			102.87920	72.181	18.39	0.0727	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,704.87920	3,903.181	18.39	0.9273	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			96.64150	66.987	18.42	0.0681	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,798.64150	3,997.987	18.42	0.9319	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.77120		1.79160			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.80400		1.82490			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83450		1.85560			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			8.37570	5.178	22.84	0.0113	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,292.37570	3,493.178	22.84	0.9887	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			7.41020	5.029	23.27	0.0108	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,391.41020	3,593.029	23.27	0.9892	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			6.56030	4.894	23.70	0.0104	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,490.56030	3,692.894	23.70	0.9896	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			165.88420	142.007	22.05	0.1258	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,116.88420	3,302.007	22.05	0.8742	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			157.58000	134.875	22.17	0.1201	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,208.58000	3,394.875	22.17	0.8799	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			149.73910	128.145	22.29	0.1146	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,300.73910	3,488.145	22.29	0.8854	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			358.74130	321.743	21.75	0.2019	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,202.74130	3,376.743	21.75	0.7981	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			346.03990	310.269	21.85	0.1955	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,290.03990	3,465.269	21.85	0.8045	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			333.86500	299.272	21.95	0.1893	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,377.86500	3,554.272	21.95	0.8107	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.13440		0.13570			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13430		0.13540			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13460		0.13470			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			0.04100		0.04110			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03920		0.03970			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03850		0.03910			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			9.78320		9.88150			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.92020		10.01990			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.05200		10.15410			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			467.15970	384.668	13.70	0.7721	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			45.65970	61.468	13.70	0.2279	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			459.09770	377.155	13.71	0.7652	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			47.59770	63.955	13.71	0.2348	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			451.09840	369.715	13.71	0.7581	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			49.59840	66.515	13.71	0.2419	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			119.37970	102.929	16.45	0.1969	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			949.47970	1,032.729	16.45	0.8031	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			117.83200	101.588	16.47	0.1947	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			957.93200	1,041.388	16.47	0.8053	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			116.30650	100.265	16.49	0.1925	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			966.40650	1,050.065	16.49	0.8075	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,153.66720	1,234.610	16.97	0.7578	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			201.30740	179.914	16.94	0.2460	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,137.20740	1,217.914	16.94	0.7540	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			199.52750	178.253	16.96	0.2441	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,145.42750	1,226.253	16.96	0.7559	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			197.76720	176.610	16.97	0.2422	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.30790		1.31790			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32050		1.33060			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33620		1.34640			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	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			821.00000	921.000		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			921.00000	1,021.000		1.0000	0.00	0	0
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			1,021.00000	1,121.000		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			694.00000	795.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			794.00000	895.000		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			894.00000	995.000		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			736.00000	838.000		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			836.00000	938.000		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			936.00000	1,038.000		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			1.30490		1.30620			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30740		1.30860			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31010		1.31130			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10950		1.10890			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11390		1.11330			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11850		1.11780			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			23,905.09000		24,189.39000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,351.76000		24,642.42000			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			10.18460		10.30390			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.35750		10.48030			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			6.61780	3.719	18.06	0.0169	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,322.71780	1,439.119	18.06	0.9831	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			6.47900	3.638	18.10	0.0165	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,332.57900	1,449.038	18.10	0.9835	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			6.34380	3.559	18.14	0.0162	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,342.44380	1,458.959	18.14	0.9838	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			77.64030	62.146	17.67	0.1196	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,407.34030	1,514.646	17.67	0.8804	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	19/12/2016	Foreign Exchange Option	11.82	Call			76.68110	61.358	17.69	0.1183	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,416.38110	1,523.858	17.69	0.8817	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			75.73250	60.579	17.71	0.1170	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,425.43250	1,533.079	17.71	0.8830	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			4.56040		4.56580			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.54740		4.55030			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			1.07040	0.800	17.76	0.0089	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			705.27040	710.401	17.76	0.9911	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			1.15900	0.873	17.54	0.0097	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			685.35900	690.473	17.54	0.9903	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			1.11350	0.836	17.65	0.0093	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			695.31350	700.436	17.65	0.9907	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			10.15120	10.127	15.46	0.0578	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			749.85120	752.727	15.46	0.9422	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.75130	9.743	15.49	0.0558	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			759.45130	762.343	15.49	0.9442	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.36680	9.373	15.52	0.0539	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			769.06680	771.973	15.52	0.9461	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			1.35320		1.35910			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.29140		1.29950			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.24330		1.25180			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>429,583,610.30</b>	<b>30,541</b>	<b>1,086,154</b>
<b>Total Options</b>												<b>20,947.26</b>	<b>100</b>	<b>1,904,184</b>
<b>Grand Total:</b>												<b>429,604,557.56</b>	<b>30,641</b>	<b>2,990,338</b>