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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2016 Foreign Exchange Future			14.30460		14.35460			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.30750		14.35750			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.31040		14.36030			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.31320		14.36310			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.31600		14.36600			0.0000	314,952.00	22	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.32450		14.37450			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.33570		14.38580			0.0000	14,866,120.90	1,037	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.35250		14.40280			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.36380		14.41410			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.36660		14.41700			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.36940		14.41980			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.37220		14.42270			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.38620		14.43680			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.39470		14.44530			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.40310		14.45380			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.40880		14.45950			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.42570		14.47650			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.43130		14.48220			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.43410		14.48500			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.44540		14.49630			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.45100		14.50200			0.0000	0.00	0	259

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 Future			14.46230		14.51330			0.0000	436,414,364.80	30,176	639,252
\$ / R	On	27/09/2016	Foreign Exchange Future			14.48480		14.53590			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.48770		14.53870			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.49330		14.54440			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.53270		14.58390			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.56690		14.61820			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.56980		14.62110			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.60140		14.65280			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.63020		14.68160			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.66190		14.71340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.70790		14.75950			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.72230		14.77390			0.0000	33,758,233.90	2,293	119,387
\$ / R	On	13/01/2017	Foreign Exchange Future			14.79430		14.84600			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.96520		15.01740			0.0000	7,482,600.00	500	29,834
\$ / R	On	12/04/2017	Foreign Exchange Future			15.05220		15.10470			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.25420		15.30710			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.32270		15.37570			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.37120		15.42150			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.40860		15.45870			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.44600		15.49600			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.48340		15.53320			0.0000	0.00	0	70
Total \$ / R Future												492,836,271.60	34,028	961,279
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			224.54920	172.521	18.20	0.5653	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			119.94920	117.921	18.20	0.4347	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			16.18450	4.738	21.69	0.0289	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			811.58450	850.138	21.69	0.9711	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.54490	0.082	30.25	0.0005	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,243.04490	2,292.582	30.25	0.9995	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.09440	0.221	50.62	0.0008	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,832.59440	3,882.720	50.62	0.9992	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.08620	0.047	35.82	0.0002	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,089.78620	3,139.647	35.82	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,560.34170	2,510.430	34.37	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.04170	0.030	34.37	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			874.15450	815.008	19.47	0.9727	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			13.85450	4.608	19.47	0.0273	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.19420	0.029	31.73	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,769.89420	2,819.629	31.73	0.9998	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			73.35520	45.383	20.47	0.1762	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			490.25520	512.183	20.47	0.8238	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			6.02840	2.518	25.73	0.0116	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,500.02840	1,546.518	25.73	0.9884	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			117.52670	93.123	20.14	0.2736	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			423.02670	448.623	20.14	0.7264	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			168.31510	138.188	19.74	0.3702	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	01/08/2016	Foreign Exchange Option	14.52	Put			313.81510	333.688	19.74	0.6298	0.00	0	18,400
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			69.21310	60.034	20.99	0.1714	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			683.41310	724.334	20.99	0.8286	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			54.20690	47.103	21.18	0.1399	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			768.40690	811.403	21.18	0.8601	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			276.36190	247.055	19.30	0.4665	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			303.56190	324.555	19.30	0.5335	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			36.05210	29.856	21.66	0.0838	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,153.25210	1,197.356	21.66	0.9162	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,706.29960	1,655.186	20.80	0.9898	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.49960	2.686	20.80	0.0102	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			5.82340	4.925	23.81	0.0150	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,201.72340	2,251.125	23.81	0.9850	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			29.75140	25.650	22.17	0.0667	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,422.75140	1,469.050	22.17	0.9333	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			314.40360	286.554	19.19	0.4805	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			324.60360	347.154	19.19	0.5195	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			30.79340	26.622	22.28	0.0676	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,450.99340	1,497.222	22.28	0.9324	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			1.77150	1.507	25.27	0.0047	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,971.97150	3,022.107	25.27	0.9953	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			24.59090	20.950	22.55	0.0538	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,611.89090	1,658.750	22.55	0.9462	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			20.82160	16.944	22.64	0.0418	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,894.02160	1,940.744	22.64	0.9582	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			2.29260	2.709	25.37	0.0071	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,256.99260	3,308.009	25.37	0.9929	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.86460	2.543	26.56	0.0064	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,486.56460	3,537.843	26.56	0.9936	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,646.77950	2,596.310	23.64	0.9955	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.47950	1.610	23.64	0.0045	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,003.84220	955.906	18.38	0.8639	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			58.54220	61.206	18.38	0.1361	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			154.29530	141.130	20.42	0.2464	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			840.49530	878.030	20.42	0.7536	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			218.29130	201.042	20.02	0.3203	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			678.79130	712.242	20.02	0.6797	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			5.25980	6.371	24.91	0.0140	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,268.75980	3,320.671	24.91	0.9860	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			4.80130	5.969	25.04	0.0132	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,328.30130	3,380.269	25.04	0.9868	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,052.80270	1,005.990	18.17	0.8460	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			76.30270	80.290	18.17	0.1540	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			891.55910	846.482	18.20	0.7881	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			115.05910	120.782	18.20	0.2119	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			12.40880	12.235	24.04	0.0254	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,830.20880	2,880.935	24.04	0.9746	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		841.75410	798.090	18.31	0.7589	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		139.55410	146.790	18.31	0.2411	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		6.91450	7.235	24.90	0.0153	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,321.91450	3,373.135	24.90	0.9847	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,067.76700	1,021.346	18.28	0.8402	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		82.76700	87.246	18.28	0.1598	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		238.58970	222.007	20.09	0.3213	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		753.58970	787.907	20.09	0.6787	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		39.00890	35.537	22.76	0.0669	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,054.00890	2,101.437	22.76	0.9331	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		269.46650	251.806	19.89	0.3455	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		723.16650	756.406	19.89	0.6545	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		3.75860	2.996	25.81	0.0065	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,217.45860	4,267.596	25.81	0.9935	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,275.36460	1,224.865	18.22	0.8810	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		63.36460	63.865	18.22	0.1190	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,266.41830	1,216.236	18.22	0.8789	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		64.41830	65.236	18.22	0.1211	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,257.48640	1,207.628	18.22	0.8768	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		65.48640	66.628	18.22	0.1232	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		149.94120	139.685	21.01	0.2051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,236.64120	1,277.385	21.01	0.7949	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		359.45410	337.478	19.47	0.4163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		606.15410	635.178	19.47	0.5837	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		328.35090	307.859	19.64	0.3884	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		665.05090	695.559	19.64	0.6116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		97.37190	90.720	21.74	0.1415	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,584.07190	1,628.420	21.74	0.8585	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		206.19060	192.302	20.46	0.2676	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		992.89060	1,030.002	20.46	0.7324	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		166.85370	155.443	20.83	0.2244	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,153.55370	1,193.143	20.83	0.7756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		65.85530	61.015	22.33	0.0998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,912.55530	1,958.715	22.33	0.9002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		134.64950	125.500	21.20	0.1872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,321.34950	1,363.200	21.20	0.8128	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		113.29200	105.720	21.50	0.1615	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,459.99200	1,503.420	21.50	0.8385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		48.25300	44.883	22.79	0.0758	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,174.95300	2,222.583	22.79	0.9242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		94.26150	87.771	21.79	0.1375	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,610.96150	1,655.471	21.79	0.8625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		72.71500	67.370	22.18	0.1090	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,829.41500	1,875.070	22.18	0.8910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		37.82720	35.331	23.16	0.0610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,384.52720	2,433.031	23.16	0.9390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			63.69510	59.035	22.38	0.0969	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,940.39510	1,986.735	22.38	0.9031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			55.74280	51.747	22.58	0.0862	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,052.44280	2,099.447	22.58	0.9138	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			15.21350	13.371	24.22	0.0251	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,201.91350	3,251.071	24.22	0.9749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			47.19450	43.914	22.83	0.0743	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,193.89450	2,241.614	22.83	0.9257	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			45.14780	42.039	22.89	0.0714	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,231.84780	2,279.739	22.89	0.9286	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			1.69410	0.945	25.02	0.0022	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,038.39410	5,088.645	25.02	0.9978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			32.42300	30.377	23.39	0.0531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,519.12300	2,568.077	23.39	0.9469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			18.83130	17.285	24.07	0.0317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,005.53130	3,054.985	24.07	0.9683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,333.62340	1,283.983	18.12	0.8870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			60.32340	61.683	18.12	0.1130	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,288.68990	1,240.744	18.12	0.8770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			65.38990	68.444	18.12	0.1230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,279.76630	1,232.163	18.13	0.8750	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			66.46630	69.863	18.13	0.1250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			969.31610	924.951	18.18	0.7805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			136.01610	142.651	18.18	0.2195	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			740.41850	704.680	18.45	0.6780	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			227.11850	242.380	18.45	0.3220	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,271.14150	1,223.605	18.13	0.8729	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			67.84150	71.305	18.13	0.1271	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,063.24310	1,017.696	18.16	0.8136	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			109.94310	115.396	18.16	0.1864	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			421.06240	396.319	19.18	0.4685	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			507.76240	534.019	19.18	0.5315	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			954.06780	909.915	18.18	0.7747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			140.76780	147.615	18.18	0.2253	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			894.28250	851.516	18.22	0.7505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			160.98250	169.216	18.22	0.2495	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			374.08060	351.428	19.40	0.4290	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			580.78060	609.128	19.40	0.5710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			618.22270	586.435	18.65	0.6083	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			304.92270	324.135	18.65	0.3917	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			463.91870	437.380	19.00	0.5026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			450.61870	475.080	19.00	0.4974	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			281.78140	263.630	19.91	0.3446	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			768.48140	801.330	19.91	0.6554	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			412.90260	388.514	19.22	0.4618	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			519.60260	546.214	19.22	0.5382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			381.58570	358.589	19.37	0.4355	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			568.28570	596.289	19.37	0.5645	0.00	0	1,400
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			424.41620	400.666	19.35	0.4514	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			578.51620	605.866	19.35	0.5486	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,152.23510	1,106.618	18.19	0.8197	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			113.53510	118.918	18.19	0.1803	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			12.89480	9.881	24.20	0.0181	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,724.19480	3,772.181	24.20	0.9819	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			10.69570	7.948	24.23	0.0149	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,881.99570	3,930.248	24.23	0.9851	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,743.72620	2,694.061	21.19	0.9870	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.02620	6.361	21.19	0.0130	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			251.54730	236.338	20.48	0.2942	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,007.14730	1,043.038	20.48	0.7058	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			220.44510	208.177	21.07	0.2455	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,326.54510	1,365.477	21.07	0.7545	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			26.37550	31.432	27.00	0.0398	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,258.17550	4,314.532	27.00	0.9602	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,825.77180	2,775.749	19.28	0.9837	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.57180	8.849	19.28	0.0163	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,271.10070	1,226.678	18.15	0.8019	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			152.90070	159.778	18.15	0.1981	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			27.63130	32.565	26.82	0.0413	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,179.43130	4,235.665	26.82	0.9587	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			186.09470	178.437	21.78	0.2016	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,704.99470	1,748.637	21.78	0.7984	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,477.23690	1,430.259	18.09	0.8521	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			106.13690	110.459	18.09	0.1479	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			424.81390	405.227	19.94	0.3963	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			863.71390	895.427	19.94	0.6037	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			192.61850	186.258	21.94	0.1992	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,839.81850	1,884.858	21.94	0.8008	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			184.56130	178.368	22.03	0.1919	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,891.76130	1,936.968	22.03	0.8081	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			504.39570	484.785	19.74	0.4360	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			801.59570	833.385	19.74	0.5640	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,547.06900	1,506.624	18.13	0.8391	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			125.46900	136.424	18.13	0.1609	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			351.97250	340.247	20.79	0.3178	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,270.37250	1,310.047	20.79	0.6822	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			128.71080	125.810	23.01	0.1353	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,537.11080	2,585.610	23.01	0.8647	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			45.12140	47.382	26.94	0.0504	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,731.72140	4,785.482	26.94	0.9496	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,924.99250	2,873.298	17.82	0.9809	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	28/11/2016	Foreign Exchange Option	11.80	Put			11.59250	11.398	17.82	0.0191	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,402.13630	1,363.678	18.19	0.7901	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			188.73630	201.778	18.19	0.2099	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,176.41790	2,132.055	17.68	0.9189	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			56.91790	64.155	17.68	0.0811	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,167.43030	2,123.154	17.69	0.9177	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			57.93030	65.254	17.69	0.0823	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,158.45650	2,114.268	17.70	0.9166	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			58.95650	66.368	17.70	0.0834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,647.11800	1,606.073	18.09	0.8238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			163.21800	173.773	18.09	0.1762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,639.28890	1,598.275	18.09	0.8221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			165.38890	175.975	18.09	0.1779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,631.40610	1,590.496	18.10	0.8204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,166.30750	12,217.884	26.43	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,985.86450	2,939.670	18.00	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.96450	17.370	18.00	0.0256	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,882.56350	1,840.470	17.96	0.8697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			108.66350	118.170	17.96	0.1303	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,544.43610	6,594.676	26.43	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,702.47640	1,661.211	18.06	0.8355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			148.57640	158.911	18.06	0.1645	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.02230	4.587	26.43	0.0059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,241.12230	8,292.287	26.43	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.20750	0.184	26.43	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,150.65700	6,200.508	26.43	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			22.83710	21.193	26.43	0.0237	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,248.93710	6,298.893	26.43	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			19.16290	17.750	26.43	0.0202	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,485.26290	6,535.450	26.43	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			18.33610	16.976	26.43	0.0194	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,563.82960	5,612.907	26.43	0.9629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			36.16140	33.728	26.43	0.0357	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,622.26140	5,671.428	26.43	0.9643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			26.39880	24.538	26.43	0.0270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,052.49880	6,102.238	26.43	0.9730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			24.55700	22.808	26.43	0.0253	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,224.32090	5,272.820	26.43	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			44.04110	41.167	26.43	0.0425	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,350.14110	5,398.867	26.43	0.9575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			41.63980	38.898	26.43	0.0405	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,427.73980	5,476.598	26.43	0.9595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			37.72960	35.207	26.43	0.0371	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,983.41590	5,031.433	26.43	0.9464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			55.37840	51.897	26.43	0.0520	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,031.47840	5,079.597	26.43	0.9480	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	19.81	Call		53.13370	49.770	26.43	0.0502	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,089.23370	5,137.470	26.43	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		48.22090	45.120	26.43	0.0461	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,310.33030	4,364.327	26.43	0.9193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		80.26530	78.318	26.43	0.0741	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,456.36530	4,506.018	26.43	0.9259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		77.79550	73.192	26.43	0.0699	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,553.89550	4,600.892	26.43	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		57.31590	53.734	26.43	0.0536	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,778.02830	3,838.370	25.64	0.8983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		87.34990	93.226	26.43	0.0859	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,203.44990	4,260.926	26.43	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		84.78360	87.794	26.43	0.0817	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,290.88360	4,345.494	26.43	0.9183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		84.23030	86.627	26.43	0.0807	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,442.55480	3,502.600	24.85	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		115.54210	124.009	24.89	0.1144	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,461.64210	3,521.709	24.89	0.8856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		103.44300	112.157	25.55	0.1031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,739.54300	3,799.857	25.55	0.8969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		101.92830	110.670	25.64	0.1017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,347.28670	3,407.218	24.62	0.8804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		119.73800	128.105	24.69	0.1183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,375.83800	3,435.805	24.69	0.8817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		118.31500	126.715	24.76	0.1170	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,404.41500	3,464.415	24.76	0.8830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		116.45480	124.900	24.85	0.1152	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,889.48460	2,944.235	23.51	0.8552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		141.14970	147.411	23.85	0.1364	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,027.24970	3,085.111	23.85	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		138.83570	145.684	23.92	0.1348	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,054.93570	3,113.384	23.92	0.8652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		121.18670	129.518	24.62	0.1196	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,395.43990	2,444.667	22.62	0.8132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		204.59720	202.443	22.67	0.1832	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,430.69720	2,480.143	22.67	0.8168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		154.24200	157.175	23.49	0.1454	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,880.34200	2,934.875	23.49	0.8546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		153.38460	156.535	23.51	0.1448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,281.68390	2,330.165	22.44	0.8010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		215.43360	212.781	22.55	0.1914	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,351.53360	2,400.481	22.55	0.8086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		210.54210	208.116	22.60	0.1877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,386.64210	2,435.816	22.60	0.8123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		209.33990	206.967	22.62	0.1868	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,160.70080	2,208.297	22.24	0.7870	0.00	0	6,600

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	16.76	Call			234.88740	231.335	22.34	0.2059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,220.98740	2,269.035	22.34	0.7941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			233.53280	230.045	22.35	0.2049	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,229.63280	2,277.745	22.35	0.7951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			225.58390	222.465	22.44	0.1990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,974.09110	2,020.121	21.94	0.7630	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			268.43430	263.314	22.02	0.2302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,024.53430	2,071.014	22.02	0.7698	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			265.32380	260.349	22.05	0.2280	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,041.42380	2,088.049	22.05	0.7720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			244.60080	240.597	22.24	0.2130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,750.63440	1,795.490	21.57	0.7300	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			305.25370	298.404	21.72	0.2561	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,841.35370	1,886.104	21.72	0.7439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			289.59010	283.477	21.84	0.2452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,915.69010	1,961.177	21.84	0.7548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			277.99110	272.422	21.94	0.2370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,470.98530	1,516.103	21.07	0.6811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			392.66180	386.235	21.09	0.3174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,478.76180	1,523.935	21.09	0.6826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			362.89470	356.509	21.29	0.2971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,588.99470	1,634.209	21.29	0.7029	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			324.53440	317.790	21.57	0.2700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,340.91670	1,385.045	20.80	0.6550	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			406.20980	399.449	20.99	0.3264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,432.30980	1,477.149	20.99	0.6736	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			403.91820	397.215	21.01	0.3249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,440.01820	1,484.915	21.01	0.6751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			394.88530	388.403	21.07	0.3189	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,137.13010	1,178.380	20.36	0.6080	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			482.06960	473.095	20.52	0.3746	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,208.16960	1,250.795	20.52	0.6254	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			462.90430	454.723	20.63	0.3629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,259.00430	1,302.423	20.63	0.6371	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			434.81670	427.345	20.80	0.3450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			870.92410	907.133	19.76	0.5325	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			574.17770	560.891	20.04	0.4285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,000.27770	1,038.591	20.04	0.5715	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			570.84870	557.715	20.06	0.4266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,006.94870	1,045.415	20.06	0.5734	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			511.03010	500.680	20.36	0.3920	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			749.69500	783.966	19.48	0.4914	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			679.22670	662.989	19.63	0.4858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			815.32670	850.689	19.63	0.5142	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			652.32320	636.750	19.73	0.4716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			858.42320	894.450	19.73	0.5284	0.00	0	1,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			644.82410	629.433	19.76	0.4675	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			586.55870	617.563	19.12	0.4268	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			798.44510	779.030	19.26	0.5449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			654.54510	686.730	19.26	0.4551	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			766.66040	747.840	19.34	0.5298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			692.76040	725.540	19.34	0.4702	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			723.59500	706.266	19.48	0.5086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			458.10400	486.423	18.82	0.3672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			963.62280	941.069	18.90	0.6173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			489.72280	518.769	18.90	0.3827	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			885.35570	864.290	19.06	0.5842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			561.45570	591.990	19.06	0.4158	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			860.45870	839.863	19.12	0.5732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			265.86110	280.974	18.27	0.2528	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,137.84770	1,110.748	18.56	0.6835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			363.94770	388.448	18.56	0.3165	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,018.81820	995.218	18.79	0.6395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			444.91820	472.918	18.79	0.3605	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,002.00400	978.724	18.82	0.6328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			167.50610	178.196	18.10	0.1796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,600.06660	1,559.578	18.11	0.8134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			176.16660	187.278	18.11	0.1866	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,485.38270	1,446.549	18.18	0.7861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			211.48270	224.249	18.18	0.2139	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,339.76110	1,303.274	18.27	0.7472	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			400.76340	397.425	21.48	0.3029	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,724.76340	1,773.125	21.48	0.6971	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,265.76430	1,237.490	18.45	0.6983	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			369.76430	393.190	18.45	0.3017	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			683.72090	674.823	20.56	0.4125	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,406.32090	1,449.623	20.56	0.5875	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			227.33650	238.123	24.22	0.1668	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,639.93650	3,702.923	24.22	0.8332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			806.20290	794.472	20.07	0.4683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,148.80290	1,189.272	20.07	0.5317	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			695.64440	686.254	20.51	0.4181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,378.24440	1,421.054	20.51	0.5819	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			173.29940	185.834	25.94	0.1294	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,535.89940	4,600.634	25.94	0.8706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			449.57410	444.313	21.92	0.2918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,182.17410	2,229.113	21.92	0.7082	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			405.32190	400.725	22.22	0.2674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,387.92190	2,435.525	22.22	0.7326	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			70.84270	68.038	26.07	0.0550	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,473.44270	6,522.838	26.07	0.9450	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			226.63550	237.447	24.24	0.1663	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,649.23550	3,712.247	24.24	0.8337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			192.14860	204.113	25.25	0.1426	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,174.74860	4,238.913	25.25	0.8574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			853.11130	840.373	19.90	0.4885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,065.71130	1,105.173	19.90	0.5115	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			813.24590	801.362	20.05	0.4713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,135.84590	1,176.162	20.05	0.5287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			809.71420	797.909	20.06	0.4698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,142.31420	1,182.709	20.06	0.5302	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,598.37300	1,570.451	18.50	0.7119	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			443.67300	468.251	18.50	0.2881	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			473.52790	471.165	22.11	0.2899	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,388.82790	2,438.965	22.11	0.7101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,064.16760	1,051.221	20.06	0.5026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,277.06760	1,317.021	20.06	0.4974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,060.51680	1,047.642	20.07	0.5013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,283.41680	1,323.442	20.07	0.4987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			454.96530	456.958	23.16	0.2511	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			207.95000	215.343	17.51	0.1501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,321.31840	1,303.404	19.30	0.5883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			904.21840	939.204	19.30	0.4117	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,264.40960	1,304.229	20.03	0.4948	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			307.57870	324.153	25.58	0.1784	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,710.47870	4,779.953	25.58	0.8216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			973.49740	962.227	20.36	0.4698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,446.39740	1,488.027	20.36	0.5302	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,515.05000	2,469.543	17.51	0.8499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,297.86530	3,352.758	23.16	0.7489	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			392.04290	403.430	23.89	0.2230	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,734.94290	3,799.230	23.89	0.7770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,067.83180	1,054.819	20.04	0.5039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,270.73180	1,310.619	20.04	0.4961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,071.50960	1,058.429	20.03	0.5052	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,921.29500	1,890.810	18.46	0.7271	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			495.59500	518.110	18.46	0.2729	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			545.60500	532.406	22.89	0.2773	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,149.90500	3,189.706	22.89	0.7227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,726.56180	2,772.643	22.15	0.6537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			762.11910	757.755	22.13	0.3478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,710.61910	2,756.555	22.13	0.6522	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			760.08700	755.793	22.14	0.3471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,718.58700	2,764.593	22.14	0.6529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			758.06180	753.843	22.15	0.3463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			929.15920	919.969	21.93	0.3782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,760.45920	2,801.369	21.93	0.6218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			926.93660	917.804	21.94	0.3774	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,768.23660	2,809.204	21.94	0.6226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			924.72080	915.646	21.95	0.3767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,776.02080	2,817.046	21.95	0.6233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,284.89600	1,266.537	20.75	0.4885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,826.19600	1,857.937	20.75	0.5115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,024.33690	1,012.359	22.00	0.3839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,018.33690	3,056.359	22.00	0.6161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,022.13970	1,010.199	22.01	0.3832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,026.13970	3,064.199	22.01	0.6168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,019.94850	1,008.051	22.02	0.3825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,033.94850	3,072.052	22.02	0.6175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,110.73040	1,096.096	22.05	0.3883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,267.53040	3,302.696	22.05	0.6117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,108.54210	1,093.953	22.06	0.3877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,275.34210	3,310.553	22.06	0.6123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,106.36780	1,091.806	22.06	0.3871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,283.16780	3,318.406	22.06	0.6129	0.00	0	0
Total \$ / R Option												0.00	0	1,548,926
Total \$ / R												492,836,271.60	34,028	2,510,205
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.46230		14.51330			0.0000	592,954.30	41	795
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.72230		14.77390			0.0000	73,611.50	5	71
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.96520		15.01740			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.25420		15.30710			0.0000	0.00	0	0
Total \$ / R MAXI Future												666,565.80	46	919
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			28,178.14450	26,395.979	19.92	0.3447	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			76,848.14450	80,165.979	19.92	0.6553	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			27,889.94970	26,123.245	19.94	0.3419	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			77,559.94970	80,893.245	19.94	0.6581	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			28,469.26140	26,671.539	19.90	0.3475	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			76,139.26140	79,441.539	19.90	0.6525	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			64,888.38510	63,379.876	19.76	0.4696	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			86,498.38510	90,149.876	19.76	0.5304	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			64,515.98580	63,017.830	19.77	0.4676	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			87,125.98580	90,787.830	19.77	0.5324	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			64,145.23110	62,657.384	19.79	0.4656	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			87,755.23110	91,427.384	19.79	0.5344	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			238,792.19150	243,569.182	22.22	0.7326	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			40,360.29710	39,924.668	22.24	0.2665	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			239,620.29710	244,404.668	22.24	0.7335	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			40,704.48610	40,254.466	22.21	0.2683	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			237,964.48610	242,734.466	22.21	0.7317	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			40,532.19150	40,089.182	22.22	0.2674	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			79,783.99640	79,190.654	21.07	0.4020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			186,073.99640	190,770.654	21.07	0.5980	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			79,518.96200	78,936.225	21.09	0.4010	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			186,808.96200	191,516.225	21.09	0.5990	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			79,254.94260	78,682.780	21.10	0.3999	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			187,544.94260	192,262.780	21.10	0.6001	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												666,565.80	46	919
£ / R	On 15/08/2016	Foreign Exchange Future			19.06130		19.10470			0.0000	0.00	0	131	
£ / R	On 08/09/2016	Foreign Exchange Future			19.15720		19.20120			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			19.20060		19.24460			0.0000	307,209.60	16	55,254	
£ / R	On 19/12/2016	Foreign Exchange Future			19.57050		19.61700			0.0000	0.00	0	1,654	
£ / R	On 13/03/2017	Foreign Exchange Future			19.92550		19.97280			0.0000	757,169.00	38	1,814	
£ / R	On 25/04/2017	Foreign Exchange Future			20.10930		20.15750			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			20.34740		20.39630			0.0000	0.00	0	9,525	
£ / R	On 18/12/2017	Foreign Exchange Future			20.63240		20.67960			0.0000	0.00	0	520	
Total £ / R Future												1,064,378.60	54	68,971
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call			51.60200	43.763	18.22	0.0984	0.00	0	0	
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put			1,316.90200	1,352.463	18.22	0.9016	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			17.86980	16.900	20.76	0.0299	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			3,086.66980	3,129.700	20.76	0.9701	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			3.78830	2.971	29.79	0.0045	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			6,652.58830	6,695.771	29.79	0.9955	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			42.62020	41.498	18.06	0.0732	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			2,041.42020	2,084.298	18.06	0.9268	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			18.11280	17.154	20.71	0.0303	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put			3,066.91280	3,109.954	20.71	0.9697	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call			17.99100	17.027	20.73	0.0301	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put			3,076.79100	3,119.827	20.73	0.9699	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call			728.09910	695.172	16.83	0.6028	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put			383.49910	394.572	16.83	0.3972	0.00	0	15,000	
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call			320.14630	299.422	17.28	0.3396	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put			905.54630	928.822	17.28	0.6604	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call			159.58560	146.121	17.65	0.1940	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put			3,773.66550	3,816.242	21.89	0.9738	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call			18.21230	16.732	21.91	0.0260	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put			3,783.61230	3,826.132	21.91	0.9740	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put			2,697.35390	2,736.747	19.59	0.9424	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call			26.21330	23.733	20.84	0.0369	0.00	0	500	
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put			3,281.61330	3,323.133	20.84	0.9631	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call			8.82440	7.696	28.05	0.0105	0.00	0	800	
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put			6,064.22440	6,107.096	28.05	0.9895	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call			18.26550	16.842	21.89	0.0262	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put			1,424.98560	1,455.521	17.65	0.8060	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	22.99	Call		18.39200	16.953	21.87	0.0263	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		3,763.79200	3,806.353	21.87	0.9737	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		15.70300	13.895	23.74	0.0206	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		4,371.10300	4,413.295	23.74	0.9794	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		41.95390	37.347	19.59	0.0576	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		168.26580	158.183	19.29	0.1348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,201.26580	3,237.683	19.29	0.8652	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		16.57430	16.396	22.39	0.0168	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,339.57430	7,385.896	22.39	0.9832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		170.29140	160.122	19.28	0.1362	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		369.86180	377.893	16.93	0.2707	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,528.56600	3,566.395	19.46	0.8884	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		67.83010	64.871	21.08	0.0593	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		4,910.83010	4,954.371	21.08	0.9407	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,606.70190	2,562.745	17.44	0.8910	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		119.70190	122.245	17.44	0.1090	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,576.86180	1,538.393	16.93	0.7293	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,183.29140	3,219.622	19.28	0.8638	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		169.27570	159.148	19.28	0.1355	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,192.27570	3,228.648	19.28	0.8645	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		346.96840	330.598	18.67	0.2482	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,139.96840	2,170.098	18.67	0.7518	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		135.56600	126.895	19.46	0.1116	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		268.16550	257.231	20.30	0.1607	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,055.36550	4,091.731	20.30	0.8393	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		270.24830	259.254	20.29	0.1618	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,037.44830	4,073.754	20.29	0.8382	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		269.20680	258.240	20.30	0.1612	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,046.40680	4,082.740	20.30	0.8388	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		354.47060	342.834	20.52	0.1874	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,176.97060	4,213.534	20.52	0.8126	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,643.70000	3,692.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,623.70000	3,672.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,633.70000	3,682.600	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		709.69410	695.369	21.06	0.2530	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		5,190.09410	5,222.969	21.06	0.7470	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		711.85310	697.509	21.04	0.2537	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		5,172.25310	5,205.109	21.04	0.7463	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		710.77220	696.438	21.05	0.2533	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		5,181.17220	5,214.038	21.05	0.7467	0.00	0	0
Total £ / R Option											0.00	0	67,832

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												1,064,378.60	54	136,803
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13692		0.13744			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13992		0.14044			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14281		0.14335			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14625		0.14681			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,725
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		2,746.09090		2,693.500	20.53	0.9955	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		1.99090		1.700	20.53	0.0045	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		1,761.20490		1,707.781	18.22	0.9625	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		17.10490		15.981	18.22	0.0375	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		892.88620		842.689	18.39	0.7633	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		148.78620		150.889	18.39	0.2367	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call		0.00000		0.000	29.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		26,955.90000		27,008.300	29.22	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call		0.00000		0.000	29.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		27,955.90000		28,008.300	29.22	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call		0.00000		0.000	29.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		28,955.90000		29,008.300	29.22	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call		1,092.56840		1,059.060	20.03	0.5808	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put		757.36840		777.660	20.03	0.4192	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call		718.68290		694.881	21.53	0.4225	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put		1,383.48290		1,413.481	21.53	0.5775	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call		483.22710		468.293	23.12	0.3032	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put		2,148.02710		2,186.893	23.12	0.6968	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put		1,386.09130		1,414.980	21.53	0.5077	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call		777.38980		758.450	22.84	0.3819	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put		2,095.88980		2,133.650	22.84	0.6181	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call		579.93650		567.092	24.17	0.2970	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put		2,898.43650		2,942.292	24.17	0.7030	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call		1,067.59130		1,039.780	21.53	0.4923	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.84460		15.90580			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.90540		15.96670			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.03970		16.10160			0.0000	56,812,617.40	3,542	38,418
€ / R	On	30/09/2016	Foreign Exchange Future			16.08200		16.14400			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.38960		16.45200			0.0000	0.00	0	18,415
€ / R	On	13/03/2017	Foreign Exchange Future			16.72370		16.78750			0.0000	769,290.20	46	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.12170		17.18690			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.30500		17.36720			0.0000	0.00	0	0
Total € / R Future												57,581,907.60	3,588	139,226

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call		29.88160	13.044	19.47	0.0577	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put		844.08160	888.444	19.47	0.9423	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call		77.74580	64.313	18.94	0.1519	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put		921.04580	968.913	18.94	0.8481	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,094.42150	1,137.218	19.10	0.7559	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		90.10880	91.364	17.08	0.1500	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,243.32830	1,182.784	17.09	0.8477	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		91.72830	93.084	17.09	0.1523	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,234.96870	1,174.530	17.09	0.8455	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		93.36870	94.830	17.09	0.1545	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		196.02150	176.918	19.10	0.2441	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,251.70880	1,191.064	17.08	0.8500	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		250.28570	228.675	19.15	0.2786	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,086.28570	1,126.675	19.15	0.7214	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,125.97940	1,162.344	19.00	0.5927	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		806.20920	771.355	18.29	0.5216	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		611.25890	583.923	18.88	0.4251	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,059.25890	1,094.323	18.88	0.5749	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,119.22920	1,155.463	18.99	0.5910	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		39.35280	41.948	24.63	0.0417	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		5,487.35280	5,552.348	24.63	0.9583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		577.97940	551.944	19.00	0.4073	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		574.74670	548.839	19.01	0.4055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,132.74670	1,169.239	19.01	0.5945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		70.81600	76.930	23.87	0.0722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,418.81600	4,487.330	23.87	0.9278	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		581.22920	555.063	18.99	0.4090	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		754.20920	781.755	18.29	0.4784	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,381.34280	2,432.259	20.78	0.7207	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		462.43650	449.487	20.76	0.2811	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,364.93650	2,415.787	20.76	0.7189	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		460.63560	447.721	20.77	0.2802	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,373.13560	2,424.021	20.77	0.7198	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		458.84280	445.959	20.78	0.2793	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		654.25320	641.800	20.92	0.3190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		2,667.35320	2,720.100	20.92	0.6810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		658.19880	645.591	20.90	0.3206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		2,651.29880	2,703.891	20.90	0.6794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		656.22250	643.692	20.91	0.3198	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		2,659.32250	2,711.992	20.91	0.6802	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		822.20030	807.483	21.14	0.3441	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		2,925.00030	2,972.483	21.14	0.6559	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		820.15560	805.497	21.15	0.3434	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		2,932.95560	2,980.497	21.15	0.6566	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		824.25840	809.469	21.13	0.3449	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		2,917.05840	2,964.469	21.13	0.6551	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
Total € / R Option												0.00	0	5,922
Total € / R												57,581,907.60	3,588	145,148
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.93530		10.98350			0.0000	1,312,236.00	120	7,714
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.09970		11.14780			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.25600		11.30390			0.0000	0.00	0	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.44370		11.49160			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.50450		11.54940			0.0000	0.00	0	0
Total AU\$ / R Future												1,312,236.00	120	11,150
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			29.12350	30.883	13.68	0.1020	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			813.61570	767.318	13.68	0.8949	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			30.11570	32.018	13.68	0.1051	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			804.63520	758.485	13.68	0.8917	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			31.13520	33.185	13.68	0.1083	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			822.62350	776.183	13.68	0.8980	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			675.11930	643.388	13.63	0.6917	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.31930	203.688	13.63	0.3083	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			668.11670	636.857	13.63	0.6880	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.31670	207.157	13.63	0.3120	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			661.14980	630.365	13.64	0.6842	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			193.34980	210.665	13.64	0.3158	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			299.78930	290.257	15.30	0.3364	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			945.88930	984.257	15.30	0.6636	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			297.22450	287.902	15.32	0.3341	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			953.32450	991.902	15.32	0.6659	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			302.37900	292.632	15.29	0.3386	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			938.47900	976.632	15.29	0.6614	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,025.98480	1,061.866	15.68	0.6098	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			453.48690	441.040	15.65	0.3941	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,011.88690	1,047.340	15.65	0.6059	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			450.52410	438.294	15.67	0.3921	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,018.92410	1,054.594	15.67	0.6079	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			447.58480	435.566	15.68	0.3902	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			541.13800	527.902	16.04	0.4062	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,161.73800	1,193.402	16.04	0.5938	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			538.10290	525.083	16.05	0.4044	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,168.70290	1,200.583	16.05	0.5956	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			535.08450	522.281	16.06	0.4027	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,175.68450	1,207.781	16.06	0.5973	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,312,236.00	120	11,150
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.11950		11.21900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.32070		11.42160			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.51020		11.61230			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			34.03010	26.078	17.46	0.0744	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,195.03010	1,286.578	17.46	0.9256	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			33.37420	25.556	17.48	0.0730	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,204.37420	1,296.056	17.48	0.9270	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			32.73000	25.044	17.50	0.0717	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,213.73000	1,305.544	17.50	0.9283	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			148.81350	132.815	17.27	0.1980	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,257.21350	1,342.115	17.27	0.8020	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			151.79070	135.542	17.23	0.2015	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,240.19070	1,324.842	17.23	0.7985	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			150.29440	134.171	17.25	0.1997	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,248.69440	1,333.471	17.25	0.8003	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			253.11900	234.493	17.36	0.2583	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,370.81900	1,454.294	17.36	0.7417	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			251.33810	232.779	17.37	0.2567	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,379.03810	1,462.579	17.37	0.7433	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			249.56810	231.074	17.39	0.2551	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,387.26810	1,470.874	17.39	0.7449	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.74020		14.80920			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.08390		15.15450			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.41040		15.48200			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			63.59110	58.425	21.39	0.0981	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,854.39110	1,918.225	21.39	0.9019	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			62.99130	57.811	21.41	0.0971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,863.79130	1,927.611	21.41	0.9029	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			62.39800	57.204	21.43	0.0962	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,873.19800	1,937.004	21.43	0.9038	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			313.24530	291.641	21.20	0.2513	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,858.74530	1,907.741	21.20	0.7487	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			316.70640	295.101	21.17	0.2538	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,842.20640	1,891.201	21.17	0.7462	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			314.97070	293.367	21.19	0.2526	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,850.47070	1,899.467	21.19	0.7474	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			510.09080	484.443	21.55	0.3082	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,098.09080	2,144.043	21.55	0.6918	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			514.09350	488.461	21.52	0.3104	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,082.09350	2,128.061	21.52	0.6896	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			512.08760	486.447	21.53	0.3093	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,090.08760	2,136.047	21.53	0.6907	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.14780		2.16000			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.17590		2.18850			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20080		2.21410			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			48.21030	39.598	19.39	0.0555	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,948.21030	3,061.598	19.39	0.9445	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			44.21760	36.092	19.49	0.0510	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,044.21760	3,158.092	19.49	0.9490	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			40.56850	32.900	19.60	0.0469	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,140.56850	3,254.900	19.60	0.9531	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,042.76220	3,148.418	18.47	0.8406	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			251.99570	229.895	18.32	0.1742	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,866.99570	2,970.895	18.32	0.8258	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			239.56590	218.361	18.39	0.1667	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,954.56590	3,059.361	18.39	0.8333	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			227.76220	207.418	18.47	0.1594	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,140.07390	3,244.567	19.11	0.7571	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			464.47100	436.672	19.17	0.2357	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,223.47100	3,328.672	19.17	0.7643	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			448.47750	421.355	19.23	0.2287	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,307.47750	3,413.355	19.23	0.7713	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			481.07390	452.567	19.11	0.2429	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.15810		2.16660			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.20620		2.21460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	204
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,514.41290	2,595.682	19.71	0.9044	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			96.08510	87.796	19.30	0.1089	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,330.08510	2,406.796	19.30	0.8911	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			87.90890	82.012	19.51	0.1020	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,421.90890	2,501.012	19.51	0.8980	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			80.41290	76.682	19.71	0.0956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			309.08450	282.828	19.04	0.1973	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,863.08450	2,920.828	19.04	0.8027	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			294.91910	268.759	19.10	0.1891	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,948.91910	3,006.759	19.10	0.8109	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			281.41380	255.365	19.15	0.1812	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,035.41380	3,093.365	19.15	0.8188	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	204
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.86620		1.87290			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90070		1.90760			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.93230		1.93910			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			73.91940	67.728	22.03	0.0889	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,544.91940	2,605.728	22.03	0.9111	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			67.76280	62.008	22.15	0.0822	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,638.76280	2,700.008	22.15	0.9178	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			62.12710	56.780	22.28	0.0759	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,733.12710	2,794.780	22.28	0.9241	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			350.69910	345.103	21.44	0.2375	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,474.69910	2,538.103	21.44	0.7625	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			335.38810	329.759	21.54	0.2285	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,559.38810	2,622.759	21.54	0.7715	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			320.80720	315.143	21.65	0.2197	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,644.80720	2,708.143	21.65	0.7803	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			591.22800	587.328	21.16	0.3043	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,600.22800	2,664.328	21.16	0.6957	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			572.26240	568.809	21.27	0.2961	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,681.26240	2,745.809	21.27	0.7039	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			554.00260	550.140	21.36	0.2879	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,763.00260	2,827.140	21.36	0.7121	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14120		0.14170			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14130		0.14180			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14050		0.14190			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04400		0.04660			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04380		0.04590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04310		0.04460			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.24110		10.31110			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.38490		10.45400			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.52140		10.59010			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			885.65180	810.899	15.03	0.9034	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			34.55180	29.799	15.03	0.0966	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			876.47730	801.945	15.03	0.9006	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			35.37730	30.845	15.03	0.0994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			867.32150	793.021	15.02	0.8977	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			36.22150	31.921	15.02	0.1023	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			268.71510	238.978	15.72	0.3527	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			664.71510	704.078	15.72	0.6473	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			265.74740	236.230	15.74	0.3496	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			671.74740	711.330	15.74	0.6504	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			262.80740	233.514	15.75	0.3464	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			678.80740	718.614	15.75	0.6536	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			356.04810	327.334	16.40	0.3677	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			865.94810	905.934	16.40	0.6323	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			353.15440	324.578	16.41	0.3652	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			873.05440	913.178	16.41	0.6348	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			358.96810	330.113	16.39	0.3701	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			858.86810	898.713	16.39	0.6299	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.34090		1.34820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35800		1.36020			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36720		1.37220			0.0000	0.00	0	0
Total PULA / R Future												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			718.00000	791.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			518.00000	591.000		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			618.00000	691.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			498.00000	520.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			598.00000	620.000		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			398.00000	420.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			478.00000	528.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			578.00000	628.000		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			678.00000	728.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10910		1.10940			0.0000	2,502,129.60	2,256	11,965
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11330		1.11360			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11750		1.11790			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,502,129.60	2,256	11,965
Total QUANTO € / \$												2,502,129.60	2,256	11,965
RAIN	On	19/09/2016	Foreign Exchange Future			25,064.33000		25,168.21000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,533.54000		25,639.09000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.71610		10.76670			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.90330		10.95450			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			57.56720	50.718	17.15	0.1355	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			910.86720	954.618	17.15	0.8645	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			56.39830	49.713	17.17	0.1332	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			919.69830	963.613	17.17	0.8668	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			55.25140	48.729	17.19	0.1309	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			928.55140	972.629	17.19	0.8691	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			182.64210	174.066	17.10	0.2534	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,038.14210	1,080.766	17.10	0.7466	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			180.72970	172.289	17.11	0.2512	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,046.22970	1,088.989	17.11	0.7488	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			178.83700	170.528	17.13	0.2491	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,054.33700	1,097.228	17.13	0.7509	0.00	0	0
Total SGD / R Option												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
Total SGD / R									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			4.80380		4.94690			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.79500		4.94110			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			22.26270	8.814	14.76	0.0694	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			345.36270	475.014	14.76	0.9306	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			24.98510	9.665	14.60	0.0757	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			328.08510	455.864	14.60	0.9243	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			23.59000	9.228	14.68	0.0725	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			336.69000	465.428	14.68	0.9275	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			63.35870	39.873	14.96	0.1679	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			412.25870	534.873	14.96	0.8321	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			61.52980	38.668	14.99	0.1635	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			420.42980	543.668	14.99	0.8365	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			59.75220	37.499	15.01	0.1593	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			428.65220	552.499	15.01	0.8407	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.39170		1.36230			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.33680		1.31490			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.28870		1.24990			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									555,963,489.20	40,092	1,209,045
Total Options									0.00	0	1,622,680
Grand Total:									555,963,489.20	40,092	2,831,725