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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2016

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			14.40390		14.30460			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.40680		14.30750			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.40970		14.31040			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.41250		14.31320			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.41540		14.31600			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.42390		14.32450			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.42680		14.36100			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.43530		14.33570			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.45240		14.35250			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.46380		14.36380			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.46670		14.36660			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.46950		14.36940			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.47240		14.37220			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.48660		14.38620			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.49510		14.39470			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.50360		14.40310			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.50930		14.40880			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.52630		14.42570			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.53190		14.43130			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.53480		14.43410			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.54610		14.44540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Future			14.55180		14.45100			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.56310		14.46230			0.0000	693,261,812.40	47,604	631,402
\$ / R	On	27/09/2016	Foreign Exchange Future			14.58570		14.48480			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.58860		14.48770			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.59420		14.49330			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.63380		14.53270			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.64790		14.58100			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.66790		14.56690			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.67070		14.56980			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.70210		14.60140			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.73070		14.63020			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.76220		14.66190			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.80790		14.70790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.82220		14.72230			0.0000	148,844,532.40	10,042	119,935
\$ / R	On	13/01/2017	Foreign Exchange Future			14.89360		14.79430			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.06700		14.96520			0.0000	19,963,775.00	1,325	29,959
\$ / R	On	12/04/2017	Foreign Exchange Future			15.15570		15.05220			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.35860		15.25420			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.42730		15.32270			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.47900		15.37120			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.51730		15.40860			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.55550		15.44600			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.59380		15.48340			0.0000	0.00	0	70
Total \$ / R Future												862,070,119.80	58,971	954,102
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			172.52120	230.648	19.17	0.6734	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			117.92120	76.748	19.17	0.3266	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			4.73840	5.460	21.57	0.0350	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			850.13840	751.560	21.57	0.9650	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.08160	0.076	30.77	0.0005	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,292.58160	2,193.276	30.77	0.9995	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.22050	0.152	51.20	0.0006	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,882.72050	3,783.352	51.20	0.9994	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.04670	0.021	34.92	0.0001	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,139.64670	3,040.321	34.92	0.9999	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,510.43040	2,609.728	37.45	0.9999	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.03040	0.028	37.45	0.0001	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			815.00820	913.157	21.65	0.9798	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			4.60820	3.457	21.65	0.0202	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.02940	0.019	31.53	0.0001	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,819.62940	2,720.319	31.53	0.9999	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			45.38280	55.432	20.08	0.2168	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			512.18280	422.932	20.08	0.7832	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			2.51790	2.448	25.29	0.0119	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,546.51790	1,447.048	25.29	0.9881	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			93.12300	110.911	19.64	0.3241	0.00	0	18,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put		448.62300	367.011	19.64	0.6759	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call		138.18830	165.090	19.24	0.4346	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put		333.68830	261.190	19.24	0.5654	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call		0.00000	250.182	19.13	0.5567	1,501,093.20	6,000	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put		0.00000	183.382	19.13	0.4433	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		60.03360	71.645	20.76	0.2021	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		724.33360	636.345	20.76	0.7979	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		47.10300	56.513	21.01	0.1660	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		811.40300	721.213	21.01	0.8340	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call		247.05480	288.760	19.18	0.5224	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put		324.55480	266.360	19.18	0.4776	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		29.85630	36.936	21.77	0.1009	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,197.35630	1,104.536	21.77	0.8991	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,655.18590	1,754.835	22.01	0.9910	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		2.68590	2.436	22.01	0.0090	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		4.92510	6.227	24.02	0.0185	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,251.12510	2,152.427	24.02	0.9815	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		25.64970	32.536	22.47	0.0814	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,469.04970	1,375.836	22.47	0.9186	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call		286.55440	331.791	19.18	0.5309	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		347.15440	292.291	19.18	0.4691	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		26.62170	33.847	22.61	0.0826	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,497.22170	1,404.346	22.61	0.9174	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		1.50690	1.675	25.14	0.0053	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		3,022.10690	2,922.175	25.14	0.9947	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		20.95020	27.418	23.01	0.0671	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,658.75020	1,565.018	23.01	0.9329	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		16.94390	21.329	22.90	0.0509	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,940.74390	1,844.729	22.90	0.9491	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		2.70870	3.206	25.42	0.0083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,308.00870	3,208.106	25.42	0.9917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		2.54300	2.913	26.54	0.0073	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,537.84300	3,437.813	26.54	0.9927	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,596.30980	2,696.332	23.99	0.9965	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		1.60980	1.232	23.99	0.0035	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		955.90550	1,039.885	18.17	0.8929	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		61.20550	44.785	18.17	0.1071	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		141.12990	162.960	20.39	0.2761	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		878.02990	799.360	20.39	0.7239	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		201.04240	229.213	19.94	0.3543	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		712.24240	639.913	19.94	0.6457	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		6.37130	7.023	24.75	0.0154	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,320.67130	3,220.723	24.75	0.9846	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		5.96860	6.594	24.89	0.0145	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,380.26860	3,280.294	24.89	0.9855	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,005.98980	1,090.367	18.19	0.8714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			80.28980	64.067	18.19	0.1286	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			846.48240	925.023	18.23	0.8186	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			120.78240	98.723	18.23	0.1814	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			12.23460	13.442	23.84	0.0279	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,880.93460	2,781.542	23.84	0.9721	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			798.09030	873.633	18.34	0.7909	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			146.79030	121.733	18.34	0.2091	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			7.23470	7.969	24.74	0.0168	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,373.13470	3,273.169	24.74	0.9832	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,021.34570	1,105.708	18.33	0.8647	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			87.24570	70.908	18.33	0.1353	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			222.00660	248.342	19.91	0.3514	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			787.90660	713.542	19.91	0.6486	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			35.53700	39.548	22.56	0.0740	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,101.43700	2,004.748	22.56	0.9260	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			251.80610	279.646	19.67	0.3757	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			756.40610	683.546	19.67	0.6243	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			2.99560	3.418	25.79	0.0073	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,267.59560	4,167.318	25.79	0.9927	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,224.86470	1,314.553	18.37	0.8989	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			63.86470	52.753	18.37	0.1011	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,216.23550	1,305.716	18.37	0.8970	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			65.23550	53.916	18.37	0.1030	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,207.62790	1,296.898	18.37	0.8952	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			66.62790	55.098	18.37	0.1048	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,283.98310	1,375.284	18.36	0.9026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			61.68310	52.184	18.36	0.0974	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,240.74400	1,331.070	18.36	0.8937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			68.44400	57.970	18.36	0.1063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,232.16310	1,322.286	18.36	0.8919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			69.86310	59.186	18.36	0.1081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			924.95100	1,005.419	18.35	0.8064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			142.65100	122.319	18.35	0.1936	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			704.68020	772.674	18.50	0.7106	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			242.38020	209.574	18.50	0.2894	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,223.60510	1,313.522	18.36	0.8901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			71.30510	60.422	18.36	0.1099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,017.69560	1,101.620	18.36	0.8367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			115.39560	98.520	18.36	0.1633	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			396.31930	436.999	18.99	0.5027	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			534.01930	473.899	18.99	0.4973	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			909.91490	989.772	18.35	0.8011	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			147.61490	126.672	18.35	0.1989	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			851.51610	928.337	18.35	0.7789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			169.21610	145.237	18.35	0.2211	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			351.42780	387.568	19.19	0.4618	0.00	0	5,000

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\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		609.12780	544.468	19.19	0.5382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		586.43470	646.005	18.65	0.6432	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		324.13470	282.905	18.65	0.3568	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		437.37960	483.067	18.87	0.5377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		475.07960	419.967	18.87	0.4623	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		263.63010	290.279	19.64	0.3727	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		801.33010	727.179	19.64	0.6273	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		388.51430	428.418	19.02	0.4958	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		546.21430	485.318	19.02	0.5042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		358.58950	395.468	19.15	0.4685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		596.28950	532.368	19.15	0.5315	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		139.68490	151.896	20.65	0.2219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,277.38490	1,188.796	20.65	0.7781	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		337.47780	372.163	19.25	0.4484	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		635.17780	569.063	19.25	0.5516	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		307.85890	339.389	19.40	0.4192	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		695.55890	626.289	19.40	0.5808	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		90.71970	97.646	21.34	0.1524	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,628.41970	1,534.546	21.34	0.8476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		192.30160	210.551	20.13	0.2900	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,030.00160	947.451	20.13	0.7100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		155.44330	169.472	20.48	0.2430	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,193.14330	1,106.372	20.48	0.7570	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		61.01530	64.909	21.90	0.1068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,958.71530	1,861.809	21.90	0.8932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		125.49950	136.077	20.82	0.2024	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,363.19950	1,272.977	20.82	0.7976	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		105.71960	114.033	21.10	0.1742	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,503.41960	1,410.933	21.10	0.8258	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		44.88330	47.236	22.34	0.0805	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,222.58330	2,124.136	22.34	0.9195	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		87.77070	94.389	21.38	0.1480	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,655.47070	1,561.289	21.38	0.8520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		67.37040	71.898	21.76	0.1168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,875.07040	1,778.798	21.76	0.8832	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		35.33080	36.836	22.69	0.0643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,433.03080	2,333.736	22.69	0.9357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		59.03490	62.735	21.95	0.1036	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,986.73490	1,889.635	21.95	0.8964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		51.74690	54.742	22.14	0.0918	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,099.44690	2,001.642	22.14	0.9082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		13.37130	14.057	23.88	0.0266	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,251.07130	3,150.957	23.88	0.9734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		43.91370	46.178	22.37	0.0789	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,241.61370	2,143.078	22.37	0.9211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		42.03880	44.134	22.44	0.0757	0.00	0	1,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,279.73880	2,181.034	22.44	0.9243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.94460	1.153	25.14	0.0026	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,088.64460	4,988.053	25.14	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			30.37660	31.471	22.91	0.0557	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,568.07660	2,468.370	22.91	0.9443	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			17.28480	17.958	23.67	0.0333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,054.98480	2,954.858	23.67	0.9667	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			400.66560	440.482	19.20	0.4830	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			605.86560	544.782	19.20	0.5170	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,106.61820	1,191.573	18.39	0.8405	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			118.91820	102.973	18.39	0.1595	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			9.88110	11.063	24.12	0.0201	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,772.18110	3,672.463	24.12	0.9799	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			7.94800	9.037	24.20	0.0167	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,930.24800	3,830.437	24.20	0.9833	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,694.06110	2,794.583	21.77	0.9880	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.36110	5.983	21.77	0.0120	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			236.33810	258.516	20.24	0.3169	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,043.03810	964.316	20.24	0.6831	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			208.17680	227.137	20.90	0.2637	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,365.47680	1,283.337	20.90	0.7363	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			0.00000	592.804	19.08	0.5384	7,113,648.00	12,000	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			0.00000	524.904	19.08	0.4616	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			31.43190	33.435	26.82	0.0422	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,314.53190	4,215.535	26.82	0.9578	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,775.74890	2,876.644	19.87	0.9844	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.84890	8.744	19.87	0.0156	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,226.67790	1,309.858	18.30	0.8208	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			159.77790	141.958	18.30	0.1792	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			32.56460	34.631	26.63	0.0437	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,235.66460	4,136.731	26.63	0.9563	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			178.43680	194.118	21.64	0.2160	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,748.63680	1,663.418	21.64	0.7840	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,430.25860	1,518.339	18.25	0.8673	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			110.45860	97.639	18.25	0.1327	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			405.22690	440.577	19.85	0.4207	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			895.42690	829.877	19.85	0.5793	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			186.25780	201.856	21.82	0.2126	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,884.85780	1,799.756	21.82	0.7874	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			178.36840	193.294	21.90	0.2049	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,936.96840	1,851.194	21.90	0.7951	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			484.78510	524.524	19.66	0.4602	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			833.38510	772.424	19.66	0.5398	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,506.62410	1,593.534	18.29	0.8535	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			136.42410	122.834	18.29	0.1465	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			340.24670	366.960	20.68	0.3365	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,310.04670	1,236.260	20.68	0.6635	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			125.81020	135.805	22.89	0.1443	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,585.61020	2,495.105	22.89	0.8557	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			47.38220	52.672	27.04	0.0549	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,785.48220	4,690.472	27.04	0.9451	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,873.29770	2,972.701	18.12	0.9826	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.39770	10.501	18.12	0.0174	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,363.67790	1,445.208	18.32	0.8069	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			201.77790	183.008	18.32	0.1931	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,132.05520	2,226.314	17.89	0.9260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			64.15520	58.414	17.89	0.0740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,123.15440	2,217.309	17.90	0.9249	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			65.25440	59.409	17.90	0.0751	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,114.26790	2,208.317	17.90	0.9239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			66.36790	60.417	17.90	0.0761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,606.07310	1,690.587	18.21	0.8376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			173.77310	158.387	18.21	0.1624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,598.27460	1,682.626	18.21	0.8359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			175.97460	160.426	18.21	0.1641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,590.49600	1,674.687	18.22	0.8343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,217.88360	12,118.006	26.43	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,939.67020	3,037.500	18.12	0.9774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.37020	15.300	18.12	0.0226	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,840.47040	1,930.041	18.13	0.8803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			118.17040	107.841	18.13	0.1197	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,594.67610	6,496.429	26.43	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,661.21130	1,746.828	18.18	0.8487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			158.91130	144.628	18.18	0.1513	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.58670	5.076	26.43	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,292.28670	8,192.876	26.43	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.18360	0.206	26.43	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,200.50760	6,102.774	26.43	0.9727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			21.19350	23.219	26.43	0.0256	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,298.89350	6,201.019	26.43	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			17.75000	19.472	26.43	0.0219	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,535.45000	6,437.272	26.43	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			16.97610	18.629	26.43	0.0210	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,612.90710	5,516.223	26.43	0.9601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			33.72800	36.821	26.43	0.0384	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,671.42800	5,574.621	26.43	0.9616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			24.53750	26.854	26.43	0.0291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,102.23750	6,004.654	26.43	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			22.80760	24.974	26.43	0.0273	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,272.81960	5,176.941	26.43	0.9506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			41.16720	44.870	26.43	0.0457	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,398.86720	5,302.670	26.43	0.9543	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		38.89830	42.417	26.43	0.0435	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,476.59830	5,380.217	26.43	0.9565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		35.20710	38.423	26.43	0.0399	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,031.43350	4,936.236	26.43	0.9426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		51.89710	56.456	26.43	0.0557	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,079.59710	4,984.256	26.43	0.9443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		49.77040	54.162	26.43	0.0538	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,137.47040	5,041.962	26.43	0.9462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		45.11960	49.141	26.43	0.0494	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,364.32710	4,271.605	26.43	0.9139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		78.31750	84.886	26.43	0.0791	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,506.01750	4,412.686	26.43	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		73.19170	79.380	26.43	0.0747	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,600.89170	4,507.180	26.43	0.9253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		53.73350	58.436	26.43	0.0574	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,838.36950	3,743.762	25.43	0.8939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		93.22580	100.541	26.41	0.0913	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,260.92580	4,168.342	26.41	0.9087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		87.79410	95.057	26.43	0.0870	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,345.49410	4,252.857	26.43	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		86.62710	93.805	26.43	0.0861	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,502.59980	3,409.054	24.64	0.8795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		124.00860	130.295	24.69	0.1196	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,521.70860	3,428.095	24.69	0.8804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		112.15720	117.559	25.34	0.1076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,799.85720	3,705.359	25.34	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		110.66950	115.962	25.43	0.1061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,407.21790	3,314.020	24.42	0.8749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		128.10540	134.700	24.48	0.1237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,435.80540	3,342.500	24.48	0.8763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		126.71540	133.206	24.55	0.1223	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,464.41540	3,371.006	24.55	0.8777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		124.89980	131.254	24.64	0.1205	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,944.23540	2,853.094	23.32	0.8481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		147.41060	155.470	23.65	0.1429	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,085.11060	2,993.270	23.65	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		145.68380	153.610	23.72	0.1412	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,113.38380	3,021.410	23.72	0.8588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		129.51790	136.220	24.42	0.1251	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,444.66720	2,359.305	22.51	0.8028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		202.44260	216.652	22.57	0.1934	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,480.14260	2,394.452	22.57	0.8066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		157.17550	165.980	23.29	0.1525	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,934.87550	2,843.780	23.29	0.8475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		156.53540	165.294	23.32	0.1519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,330.16540	2,245.917	22.33	0.7900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			212.78120	227.740	22.44	0.2021	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,400.48120	2,315.540	22.44	0.7979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			208.11580	222.737	22.50	0.1982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,435.81580	2,350.537	22.50	0.8018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			206.96720	221.505	22.51	0.1972	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,208.29690	2,125.342	22.14	0.7753	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			231.33530	247.624	22.24	0.2173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,269.03530	2,185.424	22.24	0.7827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			230.04480	246.241	22.25	0.2162	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,277.74480	2,194.041	22.25	0.7838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			222.46540	238.117	22.33	0.2100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,020.12150	1,939.411	21.84	0.7501	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			263.31420	281.863	21.92	0.2428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,071.01420	1,989.663	21.92	0.7572	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			260.34900	278.692	21.95	0.2405	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,088.04900	2,006.492	21.95	0.7595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			240.59690	257.542	22.14	0.2247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,795.48990	1,717.907	21.47	0.7156	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			298.40360	319.392	21.62	0.2698	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,886.10360	1,807.192	21.62	0.7302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			283.47660	303.435	21.74	0.2584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,961.17660	1,881.235	21.74	0.7416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			272.42150	291.611	21.84	0.2499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,516.10300	1,442.685	20.96	0.6650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			386.23530	412.563	20.98	0.3335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,523.93530	1,450.363	20.98	0.6665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			356.50920	381.432	21.20	0.3126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,634.20920	1,559.232	21.20	0.6874	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			317.78990	340.107	21.47	0.2844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,385.04520	1,314.367	20.70	0.6379	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			399.44910	426.716	20.89	0.3428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,477.14910	1,404.516	20.89	0.6572	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			397.21540	424.320	20.90	0.3412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,484.91540	1,412.120	20.90	0.6588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			388.40300	414.885	20.96	0.3350	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,178.37990	1,112.692	20.27	0.5893	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			473.09470	505.455	20.42	0.3928	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,250.79470	1,183.255	20.42	0.6072	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			454.72300	485.836	20.53	0.3806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,302.42300	1,233.636	20.53	0.6194	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			427.34520	456.567	20.70	0.3621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			907.13300	850.725	19.71	0.5118	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			560.89090	599.759	19.98	0.4483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,038.59090	977.559	19.98	0.5517	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			557.71540	596.304	19.99	0.4464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,045.41540	984.104	19.99	0.5536	0.00	0	3,500

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	15.40	Call			500.67990	534.892	20.27	0.4107	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			783.96590	732.060	19.44	0.4702	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			662.98900	708.483	19.59	0.5067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			850.68900	796.283	19.59	0.4933	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			636.75030	680.683	19.68	0.4923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			894.45030	838.483	19.68	0.5077	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			629.43300	672.925	19.71	0.4882	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			617.56330	574.354	19.13	0.4054	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			779.03000	832.411	19.27	0.5663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			686.73000	640.211	19.27	0.4337	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			747.83980	799.455	19.34	0.5512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			725.53980	677.255	19.34	0.4488	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			706.26590	754.260	19.44	0.5298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			486.42350	450.113	18.86	0.3464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			941.06920	1,002.876	18.93	0.6383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			518.76920	480.676	18.93	0.3617	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			864.28970	922.259	19.08	0.6055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			591.98970	550.059	19.08	0.3945	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			839.86330	896.554	19.13	0.5946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			280.97360	258.269	18.38	0.2355	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,110.74830	1,180.105	18.63	0.7032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			388.44830	357.905	18.63	0.2968	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			995.21790	1,059.570	18.83	0.6601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			472.91790	437.370	18.83	0.3399	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			978.72350	1,042.314	18.86	0.6536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			178.19600	162.487	18.22	0.1657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,559.57790	1,643.112	18.24	0.8277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			187.27790	170.912	18.24	0.1723	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,446.54890	1,527.486	18.30	0.8018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			224.24890	205.286	18.30	0.1982	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,303.27360	1,380.469	18.38	0.7645	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			397.42540	422.179	21.37	0.3169	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,773.12540	1,698.579	21.37	0.6831	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,237.49010	1,308.330	18.52	0.7159	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			393.19010	364.730	18.52	0.2841	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			400.72480	425.615	22.19	0.2791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,435.52480	2,358.615	22.19	0.7209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			68.03760	74.256	26.15	0.0589	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,522.83760	6,427.256	26.15	0.9411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			237.44650	250.493	24.15	0.1734	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,712.24650	3,623.493	24.15	0.8266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			204.11290	214.928	25.16	0.1486	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,238.91290	4,147.928	25.16	0.8514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			840.37300	889.538	19.92	0.5053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,105.17300	1,052.538	19.92	0.4947	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			801.36190	848.571	20.05	0.4879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,176.16190	1,121.571	20.05	0.5121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			797.90910	844.940	20.07	0.4863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,182.70910	1,127.940	20.07	0.5137	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			674.82270	715.076	20.55	0.4282	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,449.62270	1,388.076	20.55	0.5718	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			238.12330	251.213	24.13	0.1739	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,702.92330	3,614.213	24.13	0.8261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			794.47160	841.330	20.08	0.4848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,189.27160	1,134.330	20.08	0.5152	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			686.25360	727.394	20.50	0.4339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,421.05360	1,360.394	20.50	0.5661	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			185.83420	195.419	25.85	0.1347	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,600.63420	4,508.419	25.85	0.8653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			444.31320	471.616	21.89	0.3043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,229.11320	2,154.616	21.89	0.6957	0.00	0	1,800
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,570.45130	1,649.301	18.64	0.7257	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			468.25130	443.602	18.64	0.2743	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			471.16530	499.481	22.10	0.3018	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,438.96530	2,363.781	22.10	0.6982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,058.42930	1,114.144	20.10	0.5194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,051.22100	1,106.622	20.12	0.5168	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,317.02100	1,268.022	20.12	0.4832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,047.64240	1,102.884	20.13	0.5155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,323.44240	1,274.284	20.13	0.4845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			456.95840	483.092	23.18	0.2608	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			215.34280	204.736	17.67	0.1425	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,303.40400	1,368.126	19.37	0.6025	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			939.20400	899.526	19.37	0.3975	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,304.22930	1,255.544	20.10	0.4806	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			324.15310	340.681	25.56	0.1850	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,779.95310	4,692.081	25.56	0.8150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			962.22660	1,013.635	20.41	0.4838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,488.02660	1,435.035	20.41	0.5162	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,469.54280	2,563.336	17.67	0.8575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,352.75840	3,274.492	23.18	0.7392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			403.43010	424.532	23.87	0.2312	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,799.23010	3,715.932	23.87	0.7688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,054.81860	1,110.379	20.11	0.5181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,310.61860	1,261.779	20.11	0.4819	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,890.81000	1,974.052	18.62	0.7383	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			518.11000	496.752	18.62	0.2617	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			532.40590	561.488	22.91	0.2873	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,189.70590	3,114.188	22.91	0.7127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,772.64250	2,702.883	22.18	0.6429	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			757.75520	795.990	22.16	0.3587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,756.55520	2,686.990	22.16	0.6413	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	18/09/2017		Foreign Exchange Option	17.38	Call		755.79250	793.930	22.17	0.3579	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		2,764.59250	2,694.930	22.17	0.6421	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		753.84250	791.883	22.18	0.3571	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Call		919.96890	963.551	21.98	0.3887	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Put		2,801.36890	2,736.251	21.98	0.6113	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Call		917.80410	961.289	21.99	0.3879	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Put		2,809.20410	2,743.989	21.99	0.6121	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Call		915.64600	959.034	22.00	0.3872	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Put		2,817.04600	2,751.734	22.00	0.6128	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Call		1,266.53670	1,325.711	20.84	0.5002	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Put		1,857.93670	1,808.411	20.84	0.4998	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		1,012.35930	1,058.085	22.06	0.3938	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		3,056.35930	2,992.585	22.06	0.6062	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		1,010.19860	1,055.839	22.07	0.3931	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		3,064.19860	3,000.339	22.07	0.6069	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		1,008.05150	1,053.592	22.08	0.3924	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		3,072.05150	3,008.092	22.08	0.6076	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		1,096.09620	1,143.875	22.12	0.3978	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		3,302.69620	3,240.075	22.12	0.6022	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		1,093.95250	1,141.643	22.12	0.3972	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		3,310.55250	3,247.843	22.12	0.6028	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		1,091.80610	1,139.416	22.13	0.3965	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		3,318.40610	3,255.615	22.13	0.6035	0.00	0	0
Total \$ / R Option											8,614,741.20	18,000	1,566,926	
Total \$ / R											870,684,861.00	76,971	2,521,028	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future	14.56310			14.46230		0.0000		1,063,106.30	73	832
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	14.82220			14.72230		0.0000		518,777.00	35	101
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	15.06700			14.96520		0.0000		0.00	0	53
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	15.35860			15.25420		0.0000		0.00	0	0
Total \$ / R MAXI Future											1,581,883.30	108	986	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Put		80,165.97880	72,717.909	19.64	0.6273	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Call		26,123.24540	28,723.832	19.66	0.3697	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Put		80,893.24540	73,413.832	19.66	0.6303	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Call		26,671.53920	29,334.817	19.63	0.3757	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Put		79,441.53920	72,024.817	19.63	0.6243	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Call		26,395.97880	29,027.909	19.64	0.3727	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call		63,379.87590	67,714.192	19.70	0.4902	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put		90,149.87590	84,494.192	19.70	0.5098	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Call		63,017.82990	67,329.199	19.72	0.4882	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Put		90,787.82990	85,109.199	19.72	0.5118	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Call		62,657.38380	66,946.249	19.73	0.4862	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Put		91,427.38380	85,726.249	19.73	0.5138	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Put		243,569.18160	235,861.458	22.19	0.7209	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	13/03/2017	Foreign Exchange Option	17.01	Call		39,924.66820	42,388.500	22.21	0.2781		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		244,404.66820	236,688.501	22.21	0.7219		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		40,254.46600	42,735.626	22.18	0.2801		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		242,734.46600	235,035.626	22.18	0.7199		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		40,089.18160	42,561.458	22.19	0.2791		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		79,190.65430	83,441.248	21.10	0.4151		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		190,770.65430	184,581.248	21.10	0.5849		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		78,936.22540	83,173.815	21.11	0.4140		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		191,516.22540	185,313.814	21.11	0.5860		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		78,682.77980	82,907.395	21.13	0.4130		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		192,262.77980	186,047.395	21.13	0.5870		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,581,883.30	108	986
£ / R	On 15/08/2016	Foreign Exchange Future			18.99510	19.06130			0.0000		0.00	0	131
£ / R	On 08/09/2016	Foreign Exchange Future			19.09080	19.15720			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			19.13410	19.20060			0.0000	16,761,471.60		876	55,360
£ / R	On 19/12/2016	Foreign Exchange Future			19.50050	19.57050			0.0000	0.00		0	1,654
£ / R	On 13/03/2017	Foreign Exchange Future			19.85380	19.92550			0.0000	754,444.40		38	1,814
£ / R	On 25/04/2017	Foreign Exchange Future			20.03990	20.10930			0.0000	0.00		0	73
£ / R	On 19/06/2017	Foreign Exchange Future			20.27790	20.34740			0.0000	0.00		0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			20.56560	20.63240			0.0000	0.00		0	520
Total £ / R Future											17,515,916.00	914	69,077
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		43.76320	36.192	18.38	0.0849		0.00	0	0
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,352.46320	1,411.092	18.38	0.9151		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		16.90020	14.917	20.94	0.0269		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		3,129.70020	3,194.117	20.94	0.9731		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		2.97110	2.650	30.04	0.0041		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		6,695.77110	6,761.850	30.04	0.9959		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		41.49750	36.000	18.14	0.0653		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		2,084.29750	2,145.200	18.14	0.9347		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		17.15400	15.135	20.89	0.0273		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		3,109.95400	3,174.335	20.89	0.9727		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		17.02670	15.025	20.91	0.0271		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		3,119.82670	3,184.225	20.91	0.9729		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call		695.17220	646.745	16.68	0.5845		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put		394.57220	412.645	16.68	0.4155		0.00	0	15,000
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		299.42160	269.878	17.15	0.3191		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		928.82160	965.778	17.15	0.6809		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		146.12130	127.326	17.48	0.1768		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		3,816.24180	3,881.156	22.08	0.9760		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call		16.73180	15.203	22.11	0.0239		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put		3,826.13180	3,891.103	22.11	0.9761		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		2,736.74650	2,798.376	19.61	0.9485		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	22.50	Call			23.73340	21.058	20.96	0.0334	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,323.13340	3,386.958	20.96	0.9666	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			7.69590	6.587	28.05	0.0092	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,107.09590	6,172.487	28.05	0.9908	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			16.84180	15.256	22.08	0.0240	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,455.52130	1,503.226	17.48	0.8232	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			16.95270	15.346	22.06	0.0242	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,806.35270	3,871.246	22.06	0.9758	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			13.89530	12.697	23.97	0.0190	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,413.29530	4,478.597	23.97	0.9810	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			37.34650	32.476	19.61	0.0515	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			158.18260	148.719	19.34	0.1286	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,237.68260	3,298.219	19.34	0.8714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.39630	16.540	22.71	0.0168	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,385.89630	7,456.040	22.71	0.9832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			160.12180	150.569	19.33	0.1299	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			377.89250	396.703	16.98	0.2815	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,566.39540	3,628.431	19.50	0.8939	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			64.87070	63.510	21.33	0.0580	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,954.37070	5,023.010	21.33	0.9420	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,562.74550	2,498.250	17.41	0.8862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			122.24550	127.750	17.41	0.1138	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,538.39250	1,487.203	16.98	0.7185	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,219.62180	3,280.069	19.33	0.8701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			159.14800	149.641	19.33	0.1293	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,228.64800	3,289.141	19.33	0.8707	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			330.59820	314.453	18.76	0.2393	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,170.09820	2,223.954	18.76	0.7607	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			126.89540	118.931	19.50	0.1061	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			257.23080	247.125	20.38	0.1558	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,091.73080	4,153.325	20.38	0.8442	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			259.25440	249.073	20.36	0.1569	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,073.75440	4,135.273	20.36	0.8431	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			258.24050	248.095	20.37	0.1563	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,082.74050	4,144.295	20.37	0.8437	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			342.83360	331.522	20.59	0.1827	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,213.53360	4,271.622	20.59	0.8173	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,692.60000	3,762.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,672.60000	3,742.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,682.60000	3,752.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			695.36930	681.593	21.12	0.2494	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,222.96930	5,275.993	21.12	0.7506	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			697.50920	683.697	21.10	0.2501	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	25.14	Put			5,205.10920	5,258.097	21.10	0.7499	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			696.43780	682.640	21.11	0.2498	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,214.03780	5,267.040	21.11	0.7502	0.00	0	0
Total £ / R Option												0.00	0	67,832
Total £ / R												17,515,916.00	914	136,909
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13720		0.13692			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14017		0.13992			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14309		0.14281			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14655		0.14625			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			2,693.49960	2,721.270	19.46	0.9974	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.69960	0.870	19.46	0.0026	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,707.78120	1,728.570	16.55	0.9772	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			15.98120	8.170	16.55	0.0228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			842.68930	830.350	16.47	0.7963	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			150.88930	109.950	16.47	0.2037	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,008.30000	26,982.900	27.72	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,008.30000	27,982.900	27.72	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,008.30000	28,982.900	27.72	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,059.06010	976.766	17.88	0.5884	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			777.66010	667.766	17.88	0.4116	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			694.88080	616.178	19.57	0.4128	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,413.48080	1,307.178	19.57	0.5872	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			468.29330	402.421	21.31	0.2861	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,186.89330	2,093.421	21.31	0.7139	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,414.98000	1,289.262	19.59	0.5120	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			758.45020	671.700	21.02	0.3688	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,133.65020	2,016.300	21.02	0.6312	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			567.09240	493.031	22.48	0.2805	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,942.29240	2,837.631	22.48	0.7195	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,039.78000	944.662	19.59	0.4880	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			15.88180		15.84460			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.94290		15.90540			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.07760		16.03970			0.0000	66,014,625.60	4,106	40,240
€ / R	On	30/09/2016	Foreign Exchange Future			16.11980		16.08200			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.42560		16.38960			0.0000	0.00	0	18,415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Future			16.76100		16.72370			0.0000	771,006.00	46	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.16100		17.12170			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.34790		17.30500			0.0000	0.00	0	0
Total € / R Future												66,785,631.60	4,152	141,094
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			13.04390	11.006	19.02	0.0528	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			888.44390	849.206	19.02	0.9472	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			64.31260	63.225	18.62	0.1537	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			968.91260	930.325	18.62	0.8463	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,137.21780	1,098.124	18.75	0.7528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			91.36430	87.207	17.31	0.1436	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,182.78430	1,216.416	17.31	0.8542	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			93.08430	88.816	17.31	0.1458	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,174.53040	1,208.049	17.31	0.8521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			94.83040	90.449	17.31	0.1479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			176.91780	175.724	18.75	0.2472	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,191.06430	1,224.807	17.31	0.8564	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			228.67540	226.424	18.75	0.2816	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,126.67540	1,086.624	18.75	0.7184	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,162.34450	1,127.841	18.74	0.5881	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			771.35500	781.831	18.15	0.5287	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			583.92260	586.661	18.64	0.4303	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,094.32260	1,061.061	18.64	0.5697	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,155.46280	1,121.086	18.73	0.5863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			41.94840	33.368	23.59	0.0354	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,552.34840	5,507.768	23.59	0.9646	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			551.94450	553.441	18.74	0.4119	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			548.83880	550.217	18.75	0.4101	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,169.23880	1,134.617	18.75	0.5899	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			76.92960	64.586	22.89	0.0644	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,487.32960	4,438.986	22.89	0.9356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			555.06280	556.686	18.73	0.4137	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			781.75500	756.231	18.15	0.4713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,432.25870	2,389.107	20.46	0.7206	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			449.48680	443.728	20.44	0.2813	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,415.78680	2,372.728	20.44	0.7187	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			447.72110	441.911	20.45	0.2803	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,424.02110	2,380.911	20.45	0.7197	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			445.95870	440.107	20.46	0.2794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			641.79970	640.269	20.71	0.3204	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,720.09970	2,679.269	20.71	0.6796	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			645.59090	644.155	20.69	0.3220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,703.89090	2,663.155	20.69	0.6780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			643.69190	642.209	20.70	0.3212	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,711.99190	2,671.209	20.70	0.6788	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			809.46890	811.758	20.97	0.3469	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	18/09/2017	Foreign Exchange Option	19.46	Put			2,964.46890	2,923.858	20.97	0.6531	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			807.48330	809.722	20.98	0.3461	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,972.48330	2,931.822	20.98	0.6539	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			805.49700	807.693	20.99	0.3454	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,980.49700	2,939.793	20.99	0.6546	0.00	0	0
Total € / R Option												0.00	0	5,922
Total € / R												66,785,631.60	4,152	147,016
AUS / R	On	19/09/2016	Foreign Exchange Future			10.87640		10.93530			0.0000	8,157,300.00	750	8,264
AUS / R	On	19/12/2016	Foreign Exchange Future			11.03870		11.09970			0.0000	2,207,740.00	200	281
AUS / R	On	13/03/2017	Foreign Exchange Future			11.19540		11.25600			0.0000	750,091.80	67	3,055
AUS / R	On	19/06/2017	Foreign Exchange Future			11.38410		11.44370			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.44790		11.50450			0.0000	0.00	0	0
Total AUS / R Future												11,115,131.80	1,017	11,600
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			767.31770	714.831	13.76	0.8771	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			32.01770	38.431	13.76	0.1229	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			758.48540	706.178	13.76	0.8736	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			33.18540	39.778	13.76	0.1264	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			776.18330	723.521	13.76	0.8805	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			30.88330	37.121	13.76	0.1195	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			203.68770	225.761	13.78	0.3314	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			636.85670	598.161	13.78	0.6647	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			207.15670	229.461	13.78	0.3353	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			630.36500	591.899	13.78	0.6609	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			210.66500	233.199	13.78	0.3391	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			643.38770	604.461	13.78	0.6686	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			292.63190	278.361	15.50	0.3252	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			976.63190	1,022.961	15.50	0.6748	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			290.25680	276.100	15.51	0.3230	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			984.25680	1,030.700	15.51	0.6770	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			287.90200	273.862	15.53	0.3208	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			991.90200	1,038.462	15.53	0.6792	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			441.04010	426.848	15.89	0.3831	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,047.34010	1,092.748	15.89	0.6169	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			438.29370	424.195	15.90	0.3812	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,054.59370	1,100.095	15.90	0.6188	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			435.56570	421.560	15.92	0.3793	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,061.86570	1,107.460	15.92	0.6207	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			527.90180	517.456	16.31	0.3978	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,193.40180	1,239.556	16.31	0.6022	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			525.08340	514.705	16.33	0.3962	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,200.58340	1,246.805	16.33	0.6038	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			522.28100	511.970	16.34	0.3945	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,207.78100	1,254.070	16.34	0.6055	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,115,131.80	1,017	11,600
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.18230		11.11950			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.38280		11.32070			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.57350		11.51020			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			26.07780	31.844	17.70	0.0872	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,286.57780	1,229.544	17.70	0.9128	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			25.55620	31.222	17.72	0.0857	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,296.05620	1,238.922	17.72	0.9143	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			25.04430	30.611	17.74	0.0842	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,305.54430	1,248.311	17.74	0.9158	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			132.81480	146.323	17.36	0.2124	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,342.11480	1,293.523	17.36	0.7876	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			135.54170	149.199	17.32	0.2160	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,324.84170	1,276.399	17.32	0.7840	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			134.17110	147.753	17.34	0.2142	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,333.47110	1,284.953	17.34	0.7858	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			234.49350	253.126	17.45	0.2720	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,454.29350	1,409.626	17.45	0.7280	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			232.77860	251.298	17.47	0.2703	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,462.57860	1,417.798	17.47	0.7297	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			231.07400	249.485	17.48	0.2687	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,470.87400	1,425.985	17.48	0.7313	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			14.83110		14.74020			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.17320		15.08390			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.50230		15.41040			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			58.42460	63.363	21.16	0.1060	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,918.22460	1,832.263	21.16	0.8940	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			57.81070	62.691	21.18	0.1050	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,927.61070	1,841.591	21.18	0.8950	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			57.20370	62.028	21.21	0.1040	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,937.00370	1,850.928	21.21	0.8960	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			291.64140	307.094	21.03	0.2624	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,907.74140	1,833.894	21.03	0.7376	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			295.10070	310.744	21.01	0.2649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,891.20070	1,817.544	21.01	0.7351	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			293.36740	308.915	21.02	0.2637	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,899.46740	1,825.715	21.02	0.7363	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			484.44320	505.532	21.42	0.3185	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,144.04320	2,073.232	21.42	0.6815	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			488.46060	509.727	21.39	0.3207	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,128.06060	2,057.427	21.39	0.6793	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			486.44730	507.624	21.41	0.3196	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,136.04730	2,065.324	21.41	0.6804	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			2.16510		2.14780			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19340		2.17590			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21870		2.20080			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			39.59840	48.388	19.39	0.0659	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,061.59840	2,897.388	19.39	0.9341	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			36.09160	44.094	19.49	0.0606	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,158.09160	2,993.094	19.49	0.9394	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			32.90040	40.183	19.59	0.0557	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,254.90040	3,089.183	19.59	0.9443	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,148.41810	2,997.735	18.39	0.8259	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			229.89470	256.716	18.24	0.1901	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,970.89470	2,822.716	18.24	0.8099	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			218.36110	243.902	18.32	0.1819	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,059.36110	2,909.902	18.32	0.8181	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			207.41810	231.735	18.39	0.1741	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,244.56740	3,105.671	19.06	0.7415	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			436.67210	475.498	19.13	0.2510	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,328.67210	3,188.498	19.13	0.7490	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			421.35460	458.951	19.19	0.2436	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,413.35460	3,271.950	19.19	0.7564	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			452.56740	492.671	19.06	0.2585	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			2.16280		2.15810			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.21070		2.20620			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			2,595.68230	2,554.215	19.93	0.8991	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	19/09/2016	Foreign Exchange Option	2.39	Call			87.79600	94.194	19.53	0.1149	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,406.79600	2,366.194	19.53	0.8851	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			82.01200	87.962	19.73	0.1076	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,501.01200	2,459.962	19.73	0.8924	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			76.68230	82.215	19.93	0.1009	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			282.82850	292.081	19.11	0.2020	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,920.82850	2,885.081	19.11	0.7980	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			268.75860	277.633	19.17	0.1937	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,006.75860	2,970.633	19.17	0.8063	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			255.36470	263.871	19.22	0.1857	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,093.36470	3,056.871	19.22	0.8143	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			1.87900		1.86620			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.91350		1.90070			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94530		1.93230			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			67.72780	79.658	22.19	0.1014	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,605.72780	2,489.658	22.19	0.8986	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			62.00810	72.776	22.29	0.0936	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,700.00810	2,582.776	22.29	0.9064	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			56.77980	66.481	22.40	0.0865	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,794.77980	2,676.481	22.40	0.9135	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			345.10310	372.195	21.40	0.2513	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,538.10310	2,437.195	21.40	0.7487	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			329.75870	355.793	21.51	0.2419	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,622.75870	2,520.793	21.51	0.7581	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			315.14320	340.158	21.61	0.2328	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,708.14320	2,605.158	21.61	0.7672	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			587.32750	626.216	21.18	0.3179	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,664.32750	2,573.216	21.18	0.6821	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			568.80940	606.534	21.28	0.3094	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,745.80940	2,653.534	21.28	0.6906	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			550.13990	586.919	21.38	0.3010	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,827.13990	2,733.920	21.38	0.6990	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			0.14200		0.14120			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14210		0.14130			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14140		0.14050			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
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			0.04460		0.04400			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.04380		0.04380			0.0000	0.00	0	0
NGN / R On 13/03/2017 Foreign Exchange Future			0.04330		0.04310			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			10.21250		10.24110			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.35540		10.38490			0.0000	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Future			10.49270		10.52140			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			810.89900	784.579	15.08	0.8967	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			29.79900	32.079	15.08	0.1033	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			801.94460	775.749	15.08	0.8936	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			30.84460	33.249	15.08	0.1064	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			793.02100	766.953	15.08	0.8904	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			31.92100	34.453	15.08	0.1096	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call			238.97780	233.808	15.98	0.3449	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put			704.07780	728.408	15.98	0.6551	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call			236.23000	231.208	16.00	0.3418	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put			711.33000	735.808	16.00	0.6582	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call			233.51400	228.638	16.02	0.3388	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put			718.61400	743.238	16.02	0.6612	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Call			327.33400	325.114	16.69	0.3628	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Put			905.93400	932.414	16.69	0.6372	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Call			324.57770	322.527	16.71	0.3605	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Put			913.17770	939.827	16.71	0.6395	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Call			330.11270	327.722	16.68	0.3651	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Put			898.71270	925.022	16.68	0.6349	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			1.35030		1.34090			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.36840		1.35800			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.38000		1.36720			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			791.00000	697.000		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	19/09/2016	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			591.00000	497.000		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			691.00000	597.000		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			520.00000	416.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			620.00000	516.000		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			420.00000	316.000		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			528.00000	400.000		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			628.00000	500.000		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			728.00000	600.000		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			1.10400		1.10910			0.0000	11,040.00	10	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10820		1.11330			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11240		1.11750			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,040.00	10	11,955
Total QUANTO € / \$												11,040.00	10	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			25,168.28000		25,064.33000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,635.69000		25,533.54000			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			10.75320		10.71610			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.94020		10.90330			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			50.71760	57.216	17.41	0.1482	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			954.61760	924.016	17.41	0.8518	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			49.71340	56.121	17.43	0.1457	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			963.61340	932.921	17.43	0.8543	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			48.72920	55.045	17.46	0.1433	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			972.62920	941.845	17.46	0.8567	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			174.06580	185.220	17.22	0.2642	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,080.76580	1,055.020	17.22	0.7358	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			172.28870	183.351	17.24	0.2620	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,088.98870	1,063.151	17.24	0.7380	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			170.52780	181.499	17.26	0.2598	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,097.22780	1,071.299	17.26	0.7402	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.74620		4.80380			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.73320		4.79500			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			8.81390	4.453	14.29	0.0403	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			475.01390	528.253	14.29	0.9597	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			9.66450	4.831	14.09	0.0438	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			455.86450	508.631	14.09	0.9562	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			9.22820	4.635	14.19	0.0420	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			465.42820	518.435	14.19	0.9580	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			39.87300	29.825	14.91	0.1348	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			534.87300	586.625	14.91	0.8652	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			38.66840	28.785	14.92	0.1308	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			543.66840	595.585	14.92	0.8692	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			37.49920	27.778	14.93	0.1270	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			552.49920	604.578	14.93	0.8730	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			1.41480		1.39170			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36290		1.33680			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.29790		1.28870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												959,079,722.50	65,172	1,204,349
Total Options												8,614,741.20	18,000	1,640,680
Grand Total:												967,694,463.70	83,172	2,845,029