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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2016 Foreign Exchange Future			14.29560		14.41350			0.0000	35,024,220.00	2,450	0
\$ / R On 28/07/2016 Foreign Exchange Future			14.28330		14.41350			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.28330		14.41350			0.0000	33,280,089.00	2,330	157
\$ / R On 01/08/2016 Foreign Exchange Future			14.28920		14.42090			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.29090		14.42340			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.29580		14.43080			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.31020		14.44860			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.32290		14.46040			0.0000	1,088,540.40	76	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.32610		14.46340			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.32930		14.46630			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.33240		14.46930			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.34830		14.48410			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.35780		14.49300			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.36730		14.50180			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.37360		14.50750			0.0000	244,351.20	17	37
\$ / R On 06/09/2016 Foreign Exchange Future			14.39050		14.52450			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.39610		14.53010			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.39890		14.53300			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.41010		14.54430			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.41580		14.54990			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.42700		14.56120			0.0000	204,747,984.00	14,192	559,769

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2016	Foreign Exchange Future			14.44950		14.58390			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.45230		14.58670			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.45790		14.59230			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.49700		14.63180			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.51090		14.64590			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.53050		14.66560			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.53330		14.66840			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.56410		14.69950			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.59210		14.72780			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.62300		14.75890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.66780		14.80410			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.68190		14.81820			0.0000	41,535,095.10	2,829	114,720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.75200		14.88890			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.78570		14.92290			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.91920		15.05710			0.0000	9,652,722.40	647	31,029
\$ / R	On	12/04/2017	Foreign Exchange Future			15.00470		15.14290			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.04170		15.18010			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.20120		15.34110			0.0000	6,506,113.60	428	156,163
\$ / R	On	12/07/2017	Foreign Exchange Future			15.26800		15.40850			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.34210		15.47670			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.37710		15.51400			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.41220		15.55140			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.44720		15.58870			0.0000	0.00	0	70
Total \$ / R Future												332,079,115.70	22,969	874,426
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.00000	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,036.50000	3,154.400	20.15	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,613.50000	2,495.600	20.15	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			913.55690	795.600	20.15	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			0.05690	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.00000	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,716.50000	2,834.400	20.15	1.0000	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			15.54580	1.151	29.86	0.0147	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			382.04580	497.851	29.86	0.9853	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			0.27200	0.035	41.17	0.0003	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,446.77200	1,576.735	41.17	0.9997	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			102.22790	51.307	20.35	0.2543	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			201.32790	282.107	20.35	0.7457	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			57.27890	27.815	21.87	0.1488	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			316.37890	418.615	21.87	0.8512	0.00	0	0
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			189.52140	107.452	19.01	0.4263	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			126.12140	176.552	19.01	0.5737	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			35.87860	13.037	20.17	0.0665	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			605.07860	717.237	20.17	0.9335	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			25.34780	9.752	20.99	0.0501	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	05/08/2016	Foreign Exchange Option	15.10	Put			694.54780	813.952	20.99	0.9499	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			248.11960	160.425	18.50	0.4194	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			229.51960	280.225	18.50	0.5806	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			21.07500	10.534	22.63	0.0404	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,092.47500	1,220.334	22.63	0.9596	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,749.66600	1,612.302	24.97	0.9914	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			1.06600	2.102	24.97	0.0086	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			3.09020	1.921	26.12	0.0070	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,152.69020	2,289.021	26.12	0.9930	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			12.72400	8.292	22.01	0.0296	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,359.32400	1,492.192	22.01	0.9704	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			1.44770	0.944	29.19	0.0032	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,925.14770	3,061.644	29.19	0.9968	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			292.89420	206.667	18.45	0.4459	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			256.59420	307.367	18.45	0.5541	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			14.83020	8.061	21.68	0.0286	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,388.53020	1,518.761	21.68	0.9714	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			12.64560	6.027	21.97	0.0214	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,553.34560	1,683.627	21.97	0.9786	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			12.37700	6.849	22.86	0.0212	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,838.27700	1,968.549	22.86	0.9788	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1.90220	1.797	27.94	0.0051	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,208.90220	3,343.997	27.94	0.9949	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.84820	1.801	29.47	0.0048	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,438.84820	3,574.001	29.47	0.9952	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,693.45250	2,558.132	22.86	0.9988	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.45250	0.332	22.86	0.0012	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,025.13980	897.000	17.79	0.8913	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			32.13980	39.200	17.79	0.1087	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			134.15450	93.322	19.96	0.1996	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			772.35450	866.022	19.96	0.8004	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			198.83780	145.286	19.53	0.2787	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			611.33780	691.686	19.53	0.7213	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			4.20460	2.765	25.07	0.0072	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,219.70460	3,352.265	25.07	0.9928	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			4.06870	2.718	25.37	0.0070	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,279.56870	3,412.218	25.37	0.9930	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,074.33810	944.791	17.20	0.8722	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			49.83810	54.291	17.20	0.1278	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			905.49150	781.496	17.39	0.8086	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			80.99150	90.996	17.39	0.1914	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			7.78990	3.868	22.76	0.0104	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,777.68990	2,907.768	22.76	0.9896	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			852.87960	732.534	17.58	0.7748	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			102.77960	116.434	17.58	0.2252	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			5.20810	3.480	25.14	0.0085	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,272.20810	3,404.580	25.14	0.9915	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,089.58730	960.518	17.40	0.8638	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		56.58730	61.618	17.40	0.1362	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		222.72950	169.544	19.67	0.2861	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		689.72950	770.644	19.67	0.7139	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		28.87720	18.258	22.17	0.0417	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		1,995.87720	2,119.359	22.17	0.9583	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		255.09610	197.869	19.45	0.3134	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		660.79610	737.769	19.45	0.6866	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		2.99710	2.145	27.35	0.0049	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,168.69710	4,302.045	27.35	0.9951	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,301.07680	1,169.211	17.35	0.9030	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		41.17680	43.411	17.35	0.0970	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,292.08930	1,160.353	17.35	0.9009	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		42.18930	44.553	17.35	0.0991	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,283.12170	1,151.518	17.36	0.8988	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		43.22170	45.718	17.36	0.1012	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		371.40410	299.142	18.87	0.4122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		510.20410	572.142	18.87	0.5878	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		363.60140	292.423	18.91	0.4052	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		522.40140	585.423	18.91	0.5948	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		135.39270	102.995	20.70	0.1731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,174.19270	1,275.995	20.70	0.8269	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		316.20950	251.935	19.18	0.3614	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		605.00950	674.935	19.18	0.6386	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		268.27240	211.584	19.50	0.3149	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		707.07240	784.584	19.50	0.6851	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		84.68880	62.914	21.46	0.1127	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,523.48880	1,635.914	21.46	0.8873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		191.44820	148.121	20.11	0.2354	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		930.24820	1,021.121	20.11	0.7646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		152.07690	116.300	20.50	0.1921	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,090.87690	1,189.300	20.50	0.8079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		54.65550	39.648	22.04	0.0748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,853.45550	1,972.648	22.04	0.9252	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		120.47200	91.196	20.90	0.1559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,259.27200	1,364.196	20.90	0.8441	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		99.85830	75.057	21.22	0.1315	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,398.65830	1,508.057	21.22	0.8685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		38.83790	27.692	22.50	0.0541	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,117.63790	2,240.692	22.50	0.9459	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		81.66750	60.544	21.51	0.1089	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,550.46750	1,663.544	21.51	0.8911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		60.99600	44.503	21.90	0.0830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,769.79600	1,887.503	21.90	0.9170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		29.71400	20.919	22.85	0.0419	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,328.51400	2,453.919	22.85	0.9581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		52.69130	38.150	22.09	0.0723	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,881.49130	2,001.150	22.09	0.9277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		45.51240	32.707	22.29	0.0629	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,994.31240	2,115.707	22.29	0.9371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		10.88980	7.464	24.26	0.0160	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,149.68980	3,280.464	24.26	0.9840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		37.90210	26.993	22.53	0.0529	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,136.70210	2,259.993	22.53	0.9471	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		36.09890	25.648	22.59	0.0505	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,174.89890	2,298.648	22.59	0.9495	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.97470	0.610	26.19	0.0015	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,989.77470	5,123.610	26.19	0.9985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		25.07650	17.518	23.08	0.0356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,463.87650	2,590.518	23.08	0.9644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		13.77980	9.445	23.91	0.0200	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,952.57980	3,082.445	23.91	0.9800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,361.95880	1,229.811	17.31	0.9071	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		40.75880	42.811	17.31	0.0929	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,317.03140	1,185.488	17.33	0.8971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		45.83140	48.488	17.33	0.1029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,308.10300	1,176.691	17.33	0.8950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		46.90300	49.691	17.33	0.1050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,083.71260	957.004	17.43	0.8310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		82.51260	90.004	17.43	0.1690	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		907.57320	787.482	17.54	0.7624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		126.37320	140.482	17.54	0.2376	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,299.19560	1,167.917	17.34	0.8929	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		47.99560	50.917	17.34	0.1071	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		1,134.07080	1,006.039	17.41	0.8474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		72.87080	79.039	17.41	0.1526	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		563.35610	467.122	18.17	0.5641	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		302.15610	340.122	18.17	0.4359	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		985.89640	862.300	17.48	0.7952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		104.69640	115.300	17.48	0.2048	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		969.99030	846.974	17.48	0.7889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		108.79030	119.974	17.48	0.2111	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		404.03000	327.396	18.71	0.4409	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		462.83000	520.396	18.71	0.5591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		749.58680	638.538	17.81	0.6819	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		188.38680	211.538	17.81	0.3181	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		621.61790	520.152	18.05	0.6038	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		260.41790	293.152	18.05	0.3962	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		348.41360	279.386	19.00	0.3914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		547.21360	612.386	19.00	0.6086	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		458.35900	374.099	18.46	0.4858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			397.15900	447.099	18.46	0.5142	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			412.54590	334.813	18.67	0.4482	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			451.34590	507.813	18.67	0.5518	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			214.47300	167.022	19.91	0.2600	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			853.27300	940.022	19.91	0.7400	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			416.31090	341.805	18.87	0.4312	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			522.41090	582.305	18.87	0.5688	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,174.97360	1,047.934	17.53	0.8345	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			88.27360	95.635	17.53	0.1655	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			8.40840	5.722	24.25	0.0118	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,671.70840	3,803.422	24.25	0.9882	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			6.83060	4.579	24.35	0.0096	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,830.13060	3,962.279	24.35	0.9904	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,791.04250	2,656.483	21.20	0.9905	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.34250	4.183	21.20	0.0095	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			237.09370	190.453	20.11	0.2661	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			944.79370	1,032.553	20.11	0.7339	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			204.78520	168.954	20.75	0.2203	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,262.98520	1,361.954	20.75	0.7797	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			564.95200	485.120	18.65	0.4967	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			499.05200	554.220	18.65	0.5033	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			24.65830	20.917	26.63	0.0293	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,209.05830	4,340.417	26.63	0.9707	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,872.97920	2,738.553	19.73	0.9847	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.37920	8.053	19.73	0.0153	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,289.09630	1,167.257	17.51	0.8119	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			123.49630	136.757	17.51	0.1881	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			25.72080	21.816	26.46	0.0306	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,130.12080	4,261.316	26.46	0.9694	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,501.01130	1,373.974	17.43	0.8644	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			82.61130	90.674	17.43	0.1356	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			411.48960	352.201	19.50	0.3765	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			803.08960	878.901	19.50	0.6235	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			172.21220	144.417	21.46	0.1789	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,643.81220	1,751.117	21.46	0.8211	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			495.90360	430.043	19.31	0.4193	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			746.40360	815.943	19.31	0.5807	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			180.82120	152.991	21.63	0.1781	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,781.32120	1,888.891	21.63	0.8219	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			172.71070	146.045	21.72	0.1710	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,833.21070	1,941.945	21.72	0.8290	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			119.72470	101.676	22.77	0.1182	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,481.92470	2,599.576	22.77	0.8818	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,575.84540	1,449.625	17.56	0.8482	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			108.04540	117.525	17.56	0.1518	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			341.71260	295.309	20.44	0.2980	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			1,213.91260	1,303.209	20.44	0.7020	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			43.60920	35.979	26.72	0.0412	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,684.70920	4,812.979	26.72	0.9588	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,968.27210	2,834.196	18.21	0.9809	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.37210	11.196	18.21	0.0191	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,424.50680	1,304.159	17.66	0.7961	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			165.60680	181.159	17.66	0.2039	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,216.23280	2,087.356	17.67	0.9214	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			52.13280	59.556	17.67	0.0786	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,207.12610	2,078.307	17.66	0.9204	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			53.02610	60.507	17.66	0.0796	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,198.03270	2,069.269	17.66	0.9193	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			53.93270	61.469	17.66	0.0807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,655.83130	1,532.530	17.62	0.8261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			147.63130	160.630	17.62	0.1739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,358.30710	1,243.268	17.82	0.7494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			240.10710	261.368	17.82	0.2506	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,671.91430	1,548.253	17.61	0.8297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			96.32320	103.191	17.47	0.1230	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,496.98850	6,630.453	26.24	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.87470	3.040	26.24	0.0042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,195.67470	8,331.140	26.24	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,031.82380	2,897.744	18.08	0.9758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.62380	15.844	18.08	0.0242	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,914.52320	1,785.091	17.47	0.8770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,102.45930	6,235.044	26.24	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			19.13890	15.665	26.24	0.0187	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,200.93890	6,333.765	26.24	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,728.80580	1,603.926	17.58	0.8419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			130.60580	142.026	17.58	0.1581	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			15.18850	12.353	26.24	0.0151	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,514.25870	5,645.057	26.24	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			31.04170	25.748	26.24	0.0291	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,572.84170	5,703.848	26.24	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.13290	0.096	26.24	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,121.93290	12,258.196	26.24	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			20.65930	16.944	26.24	0.0201	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,173.80660	5,303.239	26.24	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			38.18940	31.861	26.24	0.0351	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,299.98940	5,429.961	26.24	0.9649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			15.91080	12.957	26.24	0.0158	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,437.71080	6,571.057	26.24	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			32.45870	26.957	26.24	0.0303	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,932.16510	5,060.449	26.24	0.9550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			48.57890	40.805	26.24	0.0436	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,980.37890	5,108.905	26.24	0.9564	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			22.29340	18.323	26.24	0.0215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,004.09340	6,136.423	26.24	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			42.00660	35.139	26.24	0.0383	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,264.45480	4,388.598	26.24	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			74.45240	63.309	26.24	0.0638	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,406.25240	4,531.409	26.24	0.9362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			36.00410	29.988	26.24	0.0333	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,377.80410	5,508.088	26.24	0.9667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			50.36510	42.349	26.24	0.0450	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,734.96440	3,859.332	25.43	0.9107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			88.87200	76.238	26.24	0.0748	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,160.67200	4,284.338	26.24	0.9252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			46.51320	39.022	26.24	0.0419	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,038.31320	5,167.122	26.24	0.9581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			82.65480	70.498	26.24	0.0699	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,399.22990	3,521.586	24.62	0.8982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			116.53170	102.715	24.66	0.1010	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,418.33170	3,540.815	24.66	0.8990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			69.40630	58.899	26.24	0.0599	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,501.20630	4,626.999	26.24	0.9401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			103.16440	91.232	25.43	0.0893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,303.87850	3,425.583	24.39	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			120.65500	106.260	24.46	0.1046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,332.45500	3,454.360	24.46	0.8954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			83.80890	71.511	26.24	0.0708	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,245.60890	4,369.612	26.24	0.9292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			117.42990	103.486	24.62	0.1018	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,841.25540	2,959.170	23.25	0.8705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			140.17660	123.070	23.60	0.1216	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,981.97660	3,101.170	23.60	0.8784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			104.65130	92.508	25.34	0.0906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,696.45130	3,820.608	25.34	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			122.07850	107.484	24.39	0.1059	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,344.95500	2,454.342	22.33	0.8300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			198.49160	172.146	22.39	0.1665	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,380.29160	2,490.246	22.39	0.8335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			119.25520	105.056	24.53	0.1034	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,361.05520	3,483.156	24.53	0.8966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			149.45540	131.070	23.25	0.1295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,230.94910	2,338.423	22.15	0.8181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			209.15150	181.518	22.26	0.1744	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,300.95150	2,409.618	22.26	0.8256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			138.42400	121.558	23.67	0.1200	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,010.22400	3,129.658	23.67	0.8800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			203.15500	176.242	22.33	0.1700	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,109.71160	2,214.978	21.95	0.8044	0.00	0	6,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		228.32290	198.411	22.05	0.1886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,170.12290	2,276.511	22.05	0.8114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		150.10510	131.632	23.23	0.1301	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,831.90510	2,949.732	23.23	0.8699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		219.14910	190.323	22.15	0.1819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,922.75400	2,024.239	21.64	0.7806	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		261.48280	227.741	21.73	0.2127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,973.28280	2,075.841	21.73	0.7873	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		204.33810	177.285	22.32	0.1708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,336.13810	2,445.385	22.32	0.8292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		237.91160	206.878	21.95	0.1956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,700.05320	1,796.347	21.26	0.7477	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		298.01580	260.202	21.42	0.2384	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,789.81580	1,888.301	21.42	0.7616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		226.98860	197.233	22.07	0.1877	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,178.78860	2,285.333	22.07	0.8123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		270.95400	236.139	21.64	0.2194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,423.30370	1,512.604	20.76	0.6984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		389.22670	342.466	20.78	0.3001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,431.02670	1,520.566	20.78	0.6999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		258.40710	225.012	21.76	0.2104	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,990.20710	2,093.112	21.76	0.7896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		318.25320	278.247	21.26	0.2523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,294.23460	1,379.298	20.48	0.6719	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		403.10410	354.888	20.68	0.3092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,384.90410	1,472.988	20.68	0.6908	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		282.46220	246.362	21.55	0.2275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,864.26220	1,964.461	21.55	0.7725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		391.50370	344.504	20.76	0.3016	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,091.51560	1,169.009	20.02	0.6238	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		480.61970	424.599	20.18	0.3584	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,162.41970	1,242.699	20.18	0.6416	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		358.76590	314.505	20.98	0.2796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,540.56590	1,632.605	20.98	0.7204	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		432.43460	381.198	20.48	0.3281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		828.51460	893.017	19.38	0.5455	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		573.98480	508.659	19.69	0.4139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		955.78480	1,026.759	19.69	0.5861	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		400.75620	352.784	20.69	0.3077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,392.55620	1,480.884	20.69	0.6923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		509.71560	450.909	20.02	0.3762	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		709.66520	767.830	19.09	0.5026	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		682.15540	607.525	19.25	0.4735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		773.95540	835.625	19.25	0.5265	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		461.25780	407.137	20.30	0.3464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,213.05780	1,295.237	20.30	0.6536	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			646.71460	574.917	19.38	0.4545	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			552.17060	598.593	18.70	0.4346	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			806.04900	720.498	18.85	0.5355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			617.84900	668.598	18.85	0.4645	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			570.55690	505.603	19.70	0.4120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			962.35690	1,033.704	19.70	0.5880	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			727.86520	649.730	19.09	0.4974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			428.73220	466.339	18.39	0.3716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			977.23000	880.789	18.47	0.6120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			459.03000	498.889	18.47	0.3880	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			654.43960	582.017	19.35	0.4587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			816.23960	880.117	19.35	0.5413	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			870.37060	780.493	18.70	0.5654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			254.30870	276.791	17.84	0.2613	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,155.87730	1,050.049	18.13	0.6820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			337.67730	368.149	18.13	0.3180	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			773.05370	690.421	18.95	0.5197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			654.85370	708.521	18.95	0.4803	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,016.93220	918.239	18.39	0.6284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			155.69150	169.431	17.64	0.1812	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,506.94550	1,387.383	17.72	0.7903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			188.74550	205.483	17.72	0.2097	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			896.17960	804.646	18.64	0.5770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			527.97960	572.746	18.64	0.4230	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,322.50870	1,208.691	17.84	0.7387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			143.71430	156.353	17.61	0.1703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,663.86440	1,540.380	17.62	0.8279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			145.66440	158.480	17.62	0.1721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,034.31590	934.668	18.36	0.6354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			416.11590	452.768	18.36	0.3646	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,623.89150	1,501.331	17.64	0.8188	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,284.71930	1,176.041	18.02	0.6971	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			345.81930	374.041	18.02	0.3029	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			400.24740	355.005	21.18	0.2868	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,681.34740	1,773.005	21.18	0.7132	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,234.30660	1,130.733	18.15	0.6681	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			411.40660	445.033	18.15	0.3319	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			500.19160	446.569	20.67	0.3371	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,467.29160	1,550.869	20.67	0.6629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			699.25230	635.926	20.22	0.4058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,342.15230	1,416.726	20.22	0.5942	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			687.11350	624.868	20.28	0.4001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,370.01350	1,445.668	20.28	0.5999	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			402.86630	362.168	21.96	0.2535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,345.76630	2,442.968	21.96	0.7465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			233.63300	211.750	24.04	0.1551	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,606.53300	3,722.550	24.04	0.8449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			811.88440	740.715	19.77	0.4571	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,114.78440	1,181.515	19.77	0.5429	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			199.05810	180.880	25.09	0.1320	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,141.95810	4,261.680	25.09	0.8680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			180.55460	163.116	25.74	0.1188	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,503.45460	4,623.916	25.74	0.8812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			447.96730	403.437	21.66	0.2779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,140.86730	2,234.237	21.66	0.7221	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			815.46050	744.067	19.76	0.4587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,108.36050	1,174.867	19.76	0.5413	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			66.43270	55.369	25.74	0.0473	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,429.33270	6,556.169	25.74	0.9527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			232.94260	211.135	24.05	0.1546	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,615.84260	3,731.935	24.05	0.8454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			859.68620	785.506	19.60	0.4780	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,032.58620	1,096.306	19.60	0.5220	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			819.05730	747.434	19.74	0.4603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,101.95730	1,168.234	19.74	0.5397	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,616.31550	1,506.925	18.13	0.7100	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			423.41550	452.226	18.13	0.2900	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			474.24860	429.807	21.84	0.2766	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,351.34860	2,445.107	21.84	0.7234	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			578.36980	527.547	21.39	0.3212	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,068.26980	2,155.847	21.39	0.6788	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,566.71480	1,460.660	18.23	0.6877	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			486.61480	518.960	18.23	0.3123	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,072.32270	996.284	19.76	0.4944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,241.22270	1,305.084	19.76	0.5056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,068.61280	992.771	19.77	0.4931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,247.51280	1,311.571	19.77	0.5069	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,064.91660	989.264	19.78	0.4918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,689.08520	4,805.104	25.43	0.8312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,528.74180	2,404.379	17.15	0.8520	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			187.64180	203.179	17.15	0.1480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,709.43530	3,818.693	23.70	0.7880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,328.46060	1,240.998	19.01	0.5812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			877.36060	929.798	19.01	0.4188	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,076.04630	999.817	19.75	0.4957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,234.94630	1,298.617	19.75	0.5043	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			320.18520	296.304	25.43	0.1688	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,253.81660	1,318.065	19.78	0.5082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			976.85450	905.856	20.08	0.4595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,415.75450	1,484.656	20.08	0.5405	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			457.22090	419.138	22.93	0.2394	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,266.12090	3,367.938	22.93	0.7606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			400.53530	369.893	23.70	0.2120	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			533.74160	492.149	22.67	0.2658	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,105.24160	3,204.149	22.67	0.7342	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,933.81360	1,824.515	18.17	0.7246	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			475.31360	506.515	18.17	0.2754	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,673.44270	2,758.642	21.96	0.6603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			768.12840	718.834	21.97	0.3390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,681.42840	2,766.734	21.97	0.6610	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			772.17010	722.656	21.95	0.3405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,665.47010	2,750.556	21.95	0.6595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			770.14270	720.742	21.96	0.3397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			942.86180	889.569	21.85	0.3725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,718.86180	2,802.469	21.85	0.6275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			940.62970	887.447	21.86	0.3717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,726.62970	2,810.347	21.86	0.6283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			938.41140	885.332	21.87	0.3710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,734.41140	2,818.232	21.87	0.6290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,300.99830	1,230.497	20.64	0.4836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,786.99830	1,853.397	20.64	0.5164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,038.37920	984.606	22.00	0.3786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,986.97920	3,072.405	22.00	0.6214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,036.16200	982.484	22.01	0.3779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,994.76200	3,080.283	22.01	0.6221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,040.60270	986.734	22.00	0.3792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,979.20270	3,064.533	22.00	0.6208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,124.56820	1,070.144	22.11	0.3832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,245.86820	3,332.944	22.11	0.6168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,128.97510	1,074.373	22.10	0.3844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,230.27510	3,317.173	22.10	0.6156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,126.77300	1,072.260	22.10	0.3838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,238.07300	3,325.060	22.10	0.6162	0.00	0	0
Total \$ / R Option												0.00	0	1,584,968
Total \$ / R												332,079,115.70	22,969	2,459,394
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.42700		14.56120			0.0000	144,270.00	10	797
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.68190		14.81820			0.0000	146,819.00	10	134
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.91920		15.05710			0.0000	0.00	0	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.20120		15.34110			0.0000	0.00	0	0
Total \$ / R MAXI Future												291,089.00	20	983
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			27,125.51000	21,407.790	19.47	0.3179	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			70,005.51000	77,707.790	19.47	0.6821	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			26,827.23640	21,158.439	19.50	0.3149	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			70,707.23640	78,458.439	19.50	0.6851	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			26,531.67610	20,911.984	19.52	0.3120	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			71,411.67610	79,211.984	19.52	0.6880	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			65,089.72450	57,902.935	19.38	0.4566	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			82,269.72450	88,712.935	19.38	0.5434	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			64,706.20490	57,550.748	19.40	0.4546	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			82,886.20490	89,360.748	19.40	0.5454	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			64,324.79080	57,200.609	19.41	0.4525	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			83,504.79080	90,010.609	19.41	0.5475	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			234,576.62910	244,296.756	21.96	0.7465	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			40,117.38000	36,062.149	21.97	0.2525	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			235,407.38000	245,142.149	21.97	0.7475	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			40,457.08240	36,372.499	21.95	0.2544	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			233,747.08240	243,452.499	21.95	0.7456	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			40,286.62910	36,216.756	21.96	0.2535	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			80,077.74650	74,073.607	20.82	0.3907	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			182,967.74650	190,953.607	20.82	0.6093	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			79,815.39760	73,827.213	20.83	0.3897	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			183,705.39760	191,707.214	20.83	0.6103	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			79,554.63680	73,582.357	20.84	0.3886	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			184,444.63680	192,462.357	20.84	0.6114	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												291,089.00	20	983
£ / R	On	15/08/2016	Foreign Exchange Future			18.79480		18.95990			0.0000	0.00	0	131
£ / R	On	18/08/2016	Foreign Exchange Future			18.80800		18.97230			0.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future			18.86760		19.02780			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.89950		19.05960			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.94340		19.10350			0.0000	6,592,303.20	348	60,006
£ / R	On	19/12/2016	Foreign Exchange Future			19.31210		19.47390			0.0000	1,969,834.20	102	2,114
£ / R	On	13/03/2017	Foreign Exchange Future			19.66180		19.82440			0.0000	0.00	0	1,815
£ / R	On	25/04/2017	Foreign Exchange Future			19.84320		20.00560			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.07820		20.24330			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.40290		20.56370			0.0000	0.00	0	520
Total £ / R Future												8,562,137.40	450	74,187
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			19.13790	9.553	18.70	0.0311	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,429.23790	1,584.753	18.70	0.9689	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			332.32770	399.108	15.83	0.5955	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			304.62770	207.108	15.83	0.4045	0.00	0	11,000
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			392.53220	290.932	15.84	0.4361	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			404.73220	463.332	15.84	0.5639	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,792.26350	6,951.645	31.13	0.9980	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,199.85290	3,356.833	21.15	0.9865	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			9.39190	6.294	21.18	0.0134	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,209.79190	3,366.793	21.18	0.9866	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			9.33120	6.254	21.21	0.0133	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,219.73120	3,376.754	21.21	0.9867	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1.86350	1.145	31.13	0.0020	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			21.46860	14.123	17.78	0.0320	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,161.86860	2,314.623	17.78	0.9680	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			9.45290	6.333	21.15	0.0135	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			601.02610	486.553	16.00	0.5271	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			397.52610	443.153	16.00	0.4729	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			234.93040	171.676	16.59	0.2467	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			961.43040	1,058.276	16.59	0.7533	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			102.54040	64.373	16.60	0.1126	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,908.16750	4,065.286	22.82	0.9849	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			11.63580	8.671	22.86	0.0151	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,918.13580	4,075.271	22.86	0.9849	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,820.61120	2,972.061	19.50	0.9710	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			15.55970	10.485	21.17	0.0191	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,412.05970	3,567.085	21.17	0.9809	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			5.44110	3.785	29.13	0.0058	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,201.94110	6,360.385	29.13	0.9942	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			11.66750	8.686	22.82	0.0151	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,509.04040	1,630.973	16.60	0.8874	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			11.69940	8.700	22.78	0.0152	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,898.19940	4,055.300	22.78	0.9848	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			10.16560	8.029	25.11	0.0130	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,506.66560	4,664.629	25.11	0.9870	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			24.11120	15.461	19.50	0.0290	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			130.01660	98.386	18.62	0.0968	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,306.11660	3,436.287	18.62	0.9032	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			17.92550	18.145	24.26	0.0178	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,484.02550	7,646.044	24.26	0.9822	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			131.74330	99.816	18.61	0.0980	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			383.70120	405.050	16.33	0.3028	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,638.48950	3,773.607	18.74	0.9228	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			61.77630	60.555	22.46	0.0550	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,047.87630	5,208.455	22.46	0.9450	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,462.77510	2,299.522	16.53	0.8855	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			118.87510	117.422	16.53	0.1145	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,447.60120	1,307.150	16.33	0.6972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,287.84330	3,417.716	18.61	0.9020	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			130.87730	99.100	18.61	0.0974	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,296.97730	3,427.000	18.61	0.9026	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			288.28160	234.266	18.19	0.1999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,224.38160	2,332.166	18.19	0.8001	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			102.38950	75.707	18.74	0.0772	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			229.01260	192.728	19.97	0.1319	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,164.61260	4,290.928	19.97	0.8681	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			230.88530	194.483	19.97	0.1329	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	23.74	Put			4,146.48530	4,272.683	19.97	0.8671	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			229.95060	193.603	19.97	0.1324	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,155.55060	4,281.803	19.97	0.8676	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			311.44390	272.574	20.32	0.1606	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,285.84390	4,409.374	20.32	0.8394	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			3,796.70000	3,961.800		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			3,776.70000	3,941.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,786.70000	3,951.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			670.63220	627.416	21.09	0.2367	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,266.93220	5,384.516	21.09	0.7633	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			672.72730	629.350	21.07	0.2375	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,249.02730	5,366.450	21.07	0.7625	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			671.67450	628.382	21.08	0.2371	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,257.97450	5,375.482	21.08	0.7629	0.00	0	0
Total £ / R Option												0.00	0	78,832
Total £ / R												8,562,137.40	450	153,019
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13672		0.13941			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13969		0.14243			0.0000	176,706.59	1,265	4,001
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14257		0.14536			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14600		0.14884			0.0000	0.00	0	0
Total ¥ / R Future												176,706.59	1,265	6,460
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,941.99890	2,672.953	20.74	0.9972	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.59890	0.953	20.74	0.0028	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,947.12210	1,682.960	18.22	0.9710	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			5.72210	10.960	18.22	0.0290	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,018.45320	799.035	18.08	0.7762	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			77.05320	127.035	18.08	0.2238	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,757.00000	27,031.100	28.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,757.00000	28,031.100	28.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,757.00000	29,031.100	28.58	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,152.68930	1,009.256	19.61	0.5773	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			616.78930	751.856	19.61	0.4227	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			744.15260	645.766	21.06	0.4126	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,208.25260	1,388.365	21.06	0.5874	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			489.10480	423.772	22.61	0.2897	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,953.20480	2,166.372	22.61	0.7103	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,230.44140	1,396.588	21.26	0.5134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			801.80270	716.241	22.52	0.3734	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,917.70270	2,115.941	22.52	0.6266	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			591.21890	527.761	23.83	0.2870	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,707.11890	2,927.461	23.83	0.7130	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,114.54140	996.888	21.26	0.4866	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												176,706.59	1,265	6,460
€ / R	On	29/07/2016	Foreign Exchange Future			15.70140		15.82980			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.75290		15.89000			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			15.89240		16.02640			0.0000	317,848.00	20	38,610
€ / R	On	30/09/2016	Foreign Exchange Future			15.93360		16.06820			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.23920		16.37640			0.0000	633,328.80	39	18,015
€ / R	On	13/03/2017	Foreign Exchange Future			16.56880		16.70940			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.95930		17.10390			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.17280		17.31000			0.0000	0.00	0	0
Total € / R Future												951,176.80	59	139,064
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			4.18820	0.982	34.70	0.0075	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			894.38820	1,019.582	34.70	0.9925	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			39.83860	23.913	19.63	0.0767	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			959.83860	1,081.013	19.63	0.9233	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			80.98660	91.621	16.90	0.1628	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,159.03390	1,035.971	16.91	0.8345	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			82.63390	93.570	16.91	0.1655	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			226.05970	178.386	18.86	0.2642	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,226.54730	1,101.193	16.84	0.8552	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,131.74540	1,229.269	19.35	0.8073	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,150.70660	1,027.952	16.92	0.8318	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			84.30660	95.552	16.92	0.1682	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			559.05260	468.833	17.53	0.5441	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			70.14730	78.793	16.84	0.1448	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,167.38660	1,044.021	16.90	0.8372	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			342.65260	386.433	17.53	0.4559	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			879.65970	965.986	18.86	0.7358	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			158.14540	121.670	19.35	0.1927	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			210.06240	169.268	19.44	0.2314	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,121.86240	1,215.668	19.44	0.7686	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			572.80050	502.808	18.97	0.3921	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,096.40050	1,163.608	18.97	0.6079	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			73.93400	55.691	23.71	0.0569	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,497.53400	4,616.491	23.71	0.9431	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			39.40970	26.786	24.16	0.0295	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,563.00970	5,687.586	24.16	0.9705	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			759.50700	676.132	18.38	0.4892	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	16.40	Put			783.10700	836.932	18.38	0.5108	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			718.25650	637.617	18.50	0.4688	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			841.85650	898.417	18.50	0.5312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,171.50050	1,241.520	19.09	0.6275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			544.09140	476.406	19.07	0.3760	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,157.69140	1,227.206	19.07	0.6240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			540.98950	473.555	19.08	0.3743	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,164.58950	1,234.355	19.08	0.6257	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			537.90050	470.720	19.09	0.3725	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			444.89930	389.612	20.74	0.2575	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,425.49930	2,510.811	20.74	0.7425	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			443.13500	387.998	20.75	0.2566	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,433.73500	2,519.198	20.75	0.7434	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			441.37860	386.393	20.76	0.2557	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,441.97860	2,527.593	20.76	0.7443	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			645.60490	576.878	20.86	0.3000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,721.70490	2,797.578	20.86	0.7000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			643.71260	575.121	20.87	0.2992	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,729.81260	2,805.821	20.87	0.7008	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			641.83280	573.365	20.88	0.2984	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,737.93280	2,814.065	20.88	0.7016	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,981.54040	3,056.588	21.20	0.6708	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			815.51820	753.171	21.18	0.3306	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,965.51820	3,040.371	21.18	0.6694	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			813.52620	751.276	21.19	0.3299	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,973.52620	3,048.476	21.19	0.6701	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			811.54040	749.388	21.20	0.3292	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												951,176.80	59	185,436
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.75710		10.91780			0.0000	0.00	0	8,139
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.91710		11.08040			0.0000	0.00	0	207
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.06850		11.23380			0.0000	0.00	0	3,180
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.25050		11.41870			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.33010		11.49470			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	11,526
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			746.74810	597.642	13.21	0.8581	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			28.94810	40.542	13.21	0.1419	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			737.75190	589.206	13.21	0.8537	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			29.95190	42.106	13.21	0.1463	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			755.77330	606.328	13.23	0.8620	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			27.97330	39.228	13.23	0.1380	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			203.48420	253.086	13.55	0.3738	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			617.42000	504.341	13.55	0.6220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			207.02000	257.240	13.55	0.3780	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			610.99890	498.539	13.55	0.6178	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			210.59890	261.439	13.55	0.3822	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			623.88420	510.186	13.55	0.6262	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			986.88730	1,104.243	15.55	0.7101	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			278.36480	230.787	15.57	0.2878	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			994.56480	1,112.287	15.57	0.7122	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			276.06240	228.849	15.59	0.2858	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,002.26240	1,120.349	15.59	0.7142	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			280.68730	232.743	15.55	0.2899	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			428.22030	369.490	15.88	0.3514	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,059.52030	1,168.990	15.88	0.6486	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			425.52840	367.129	15.89	0.3495	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,066.82840	1,176.629	15.89	0.6505	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			422.85050	364.784	15.91	0.3477	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,074.15050	1,184.284	15.91	0.6523	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			522.84400	462.526	16.26	0.3730	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,198.14400	1,302.426	16.26	0.6270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			520.05710	460.019	16.28	0.3714	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,205.35710	1,309.919	16.28	0.6286	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			517.28630	457.527	16.29	0.3698	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,212.58630	1,317.427	16.29	0.6302	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,526
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.91760		11.01920			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.11360		11.21710			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.29660		11.40210			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			15.23690	10.527	17.85	0.0362	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,376.03690	1,472.927	17.85	0.9638	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			14.91650	10.305	17.87	0.0355	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,385.71650	1,482.705	17.87	0.9645	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			14.60310	10.088	17.90	0.0348	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,395.40310	1,492.488	17.90	0.9652	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			106.58760	89.450	17.38	0.1491	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,419.48760	1,505.850	17.38	0.8509	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			108.90960	91.429	17.34	0.1520	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,401.80960	1,487.829	17.34	0.8480	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			107.74310	90.435	17.36	0.1505	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,410.64310	1,496.835	17.36	0.8495	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			202.24030	177.213	17.44	0.2132	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,530.14030	1,610.613	17.44	0.7868	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			200.70870	175.849	17.46	0.2117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,538.60870	1,619.249	17.46	0.7883	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			199.18940	174.496	17.47	0.2103	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,547.08940	1,627.896	17.47	0.7897	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			14.56030		14.70990			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.89440		15.04670			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.21230		15.36840			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			48.27760	36.278	22.26	0.0683	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,938.37760	2,075.978	22.26	0.9317	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			47.78000	35.909	22.29	0.0676	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,947.88000	2,085.609	22.29	0.9324	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			47.28810	35.546	22.31	0.0670	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,957.38810	2,095.246	22.31	0.9330	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			266.90340	230.798	21.27	0.2158	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,920.20340	2,036.398	21.27	0.7842	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			270.20530	233.719	21.25	0.2181	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,903.50530	2,019.319	21.25	0.7819	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			268.55070	232.254	21.26	0.2170	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,911.85070	2,027.854	21.26	0.7830	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			450.19460	405.026	21.45	0.2765	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,151.79460	2,262.726	21.45	0.7235	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			454.05920	408.546	21.43	0.2786	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,135.65920	2,246.246	21.43	0.7214	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			452.12450	406.782	21.44	0.2775	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,143.72450	2,254.482	21.44	0.7225	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.15500		2.17520			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18360		2.20360			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20880		2.22880			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			42.58430	31.114	19.55	0.0476	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,790.58430	2,981.114	19.55	0.9524	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			38.64260	28.258	19.68	0.0435	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,886.64260	3,078.258	19.68	0.9565	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			35.07130	25.675	19.81	0.0398	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,983.07130	3,175.675	19.81	0.9602	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,896.08720	3,061.716	18.37	0.8429	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			257.55720	219.794	18.21	0.1722	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,721.55720	2,883.794	18.21	0.8278	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			244.48600	208.455	18.29	0.1645	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,808.48600	2,972.455	18.29	0.8355	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			232.08720	197.716	18.37	0.1571	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,006.63160	3,149.733	18.85	0.7583	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			477.56890	422.018	18.92	0.2343	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,089.56890	3,234.018	18.92	0.7657	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			461.13990	406.899	18.99	0.2272	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,173.13990	3,318.899	18.99	0.7728	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			494.63160	437.733	18.85	0.2417	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			2.13800		2.15670			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.18540		2.20480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,590.75840	2,758.374	19.35	0.9420	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			66.70250	43.909	18.83	0.0665	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,399.70250	2,563.909	18.83	0.9335	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			62.03230	41.015	19.09	0.0620	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,495.03230	2,661.015	19.09	0.9380	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			57.75840	38.374	19.35	0.0580	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			254.81440	213.706	18.76	0.1645	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,906.81440	3,059.706	18.76	0.8355	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			241.28450	201.519	18.80	0.1567	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,993.28450	3,147.519	18.80	0.8433	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			228.43070	189.979	18.83	0.1492	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,080.43070	3,235.979	18.83	0.8508	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	306
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.86080		1.87840			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89530		1.91320			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92650		1.94480			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			57.89580	41.441	21.63	0.0635	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,473.89580	2,633.441	21.63	0.9365	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			52.43420	37.209	21.74	0.0577	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,568.43420	2,729.209	21.74	0.9423	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
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			47.48740	33.403	21.84	0.0524	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,663.48740	2,825.403	21.84	0.9476	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			341.92980	298.940	21.16	0.2197	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,409.92980	2,545.940	21.16	0.7803	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			326.06730	284.903	21.27	0.2108	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,494.06730	2,631.903	21.27	0.7892	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			310.97820	271.573	21.38	0.2022	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,578.97820	2,718.573	21.38	0.7978	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			592.22020	536.968	20.95	0.2910	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,544.22020	2,671.968	20.95	0.7090	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			572.94730	519.538	21.06	0.2828	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,624.94730	2,754.538	21.06	0.7172	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			553.66460	501.811	21.15	0.2746	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,705.66460	2,836.811	21.15	0.7254	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			0.14110		0.14260			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14120		0.14270			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14080		0.14290			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04300		0.04370			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04220		0.04280			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04170		0.04230			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			10.14060		10.23560			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.28240		10.37840			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.41740		10.51460			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			796.24920	708.652	14.53	0.8982	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			20.64920	28.052	14.53	0.1018	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			787.15150	699.709	14.51	0.8950	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			21.55150	29.109	14.51	0.1050	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			778.08550	690.799	14.50	0.8917	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			22.48550	30.199	14.50	0.1083	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			225.44700	195.247	15.79	0.3121	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			697.04700	762.846	15.79	0.6879	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			222.82990	192.941	15.81	0.3091	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
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			704.42990	770.541	15.81	0.6909	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			220.24430	190.660	15.83	0.3061	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			711.84430	778.260	15.83	0.6939	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			315.09830	281.904	16.43	0.3363	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			900.49830	964.504	16.43	0.6637	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			312.50760	279.548	16.45	0.3340	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			907.90760	972.148	16.45	0.6660	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			317.71100	284.281	16.41	0.3386	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			893.11100	956.881	16.41	0.6614	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			1.33810		1.34610			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35350		1.36150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36850		1.37670			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			739.00000	819.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			539.00000	619.000		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			639.00000	719.000		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			485.00000	565.000		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			585.00000	665.000		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			385.00000	465.000		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			433.00000	515.000		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			533.00000	615.000		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			633.00000	715.000		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			1.10160		1.10060			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10610		1.10520			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11060		1.10970			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			24,957.27000		25,208.43000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,423.52000		25,678.09000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.62210		10.70720			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.80200		10.88730			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			39.18080	28.206	17.00	0.0900	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			951.98080	1,026.106	17.00	0.9100	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			38.31140	27.545	17.01	0.0881	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			961.11140	1,035.445	17.01	0.9119	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			37.46040	26.899	17.03	0.0863	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			970.26040	1,044.799	17.03	0.9137	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			158.46400	137.543	17.02	0.2183	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,081.16400	1,145.543	17.02	0.7817	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			156.75350	136.035	17.04	0.2162	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,089.45350	1,154.034	17.04	0.7838	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			155.06140	134.545	17.05	0.2142	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,097.76140	1,162.545	17.05	0.7858	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			4.70090		4.71660			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.68560		4.69930			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			3.41710	3.336	15.66	0.0309	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			556.81710	572.436	15.66	0.9691	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			3.69730	3.602	15.43	0.0335	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			537.09730	552.702	15.43	0.9665	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.55350	3.466	15.55	0.0322	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			546.95350	562.566	15.55	0.9678	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			24.92800	23.618	15.26	0.1125	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			615.62800	628.018	15.26	0.8875	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			24.03290	22.773	15.27	0.1090	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			624.73290	637.173	15.27	0.8910	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			23.16760	21.956	15.29	0.1057	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			633.86760	646.356	15.29	0.8943	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.38880		1.42860			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.31330		1.36830			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.26390		1.31780			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									342 060 225.49	24,763	1,122,031
Total Options									0.00	0	1,710,172
Grand Total:									342,060,225.49	24,763	2,832,203