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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2016 Foreign Exchange Future			14.32300		14.19060			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.32310		14.18490			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.32310		14.18780			0.0000	4,869,854.00	340	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.32600		14.19070			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.32890		14.19370			0.0000	8,797,944.60	614	2,155
\$ / R On 01/08/2016 Foreign Exchange Future			14.33760		14.20240			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.34060		14.20520			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.34900		14.21350			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.36590		14.23020			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.37720		14.24130			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.38000		14.24410			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.38280		14.24690			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.38560		14.24960			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.39970		14.26350			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.40820		14.27190			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.41660		14.28020			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.42220		14.28580			0.0000	100,955.40	7	20
\$ / R On 06/09/2016 Foreign Exchange Future			14.43910		14.30250			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.44470		14.30810			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.44750		14.31090			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.45870		14.32200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Future			14.46440		14.32760			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.47560		14.33880			0.0000	949,859,920.80	65,618	586,976
\$ / R	On	27/09/2016	Foreign Exchange Future			14.49800		14.36100			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.50080		14.36380			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.50640		14.36920			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.54520		14.40770			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.55910		14.42140			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.57850		14.44070			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.58130		14.44350			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.61240		14.47430			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.64070		14.50230			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.67180		14.53300			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.71710		14.57780			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.73120		14.59180			0.0000	179,941,608.00	12,215	118,252
\$ / R	On	13/01/2017	Foreign Exchange Future			14.80190		14.66180			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.97040		14.82870			0.0000	748,520.00	50	29,959
\$ / R	On	12/04/2017	Foreign Exchange Future			15.05640		14.91380			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.25350		15.10860			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.32040		15.17460			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.38270		15.23370			0.0000	2,307,405.00	150	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.41920		15.26970			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.45570		15.30580			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.49210		15.34180			0.0000	0.00	0	70
Total \$ / R Future												1,146,626,207.80	78,994	908,614
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			85.65300	111.234	13.29	0.6665	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			145.05300	38.233	13.29	0.3335	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			2.22000	1.299	26.88	0.0110	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			961.62000	828.299	26.88	0.9890	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.07460	0.061	41.62	0.0004	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,415.17460	2,276.961	41.62	0.9996	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.49290	0.488	76.06	0.0015	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			4,005.59290	3,867.388	76.06	0.9985	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.08470	0.095	50.27	0.0004	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,262.28470	3,126.995	50.27	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,387.84170	2,523.100	24.25	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.04170	0.000	24.25	0.0000	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			695.70000	827.329	26.07	0.9747	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			7.90000	4.229	26.07	0.0253	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.03110	0.035	42.89	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,942.23110	2,806.935	42.89	0.9998	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			14.85280	27.300	21.87	0.1360	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			604.15280	481.300	21.87	0.8640	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			0.93420	1.160	29.14	0.0063	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,667.23420	1,532.260	29.14	0.9937	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			49.49990	67.471	20.05	0.2436	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			527.09990	409.871	20.05	0.7564	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			81.36620	110.588	19.72	0.3553	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			398.96620	292.988	19.72	0.6447	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			140.05980	185.683	19.64	0.4910	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			294.85980	205.083	19.64	0.5090	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			35.39080	46.125	21.46	0.1504	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			821.89080	697.125	21.46	0.8496	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			27.75110	35.746	21.82	0.1205	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			914.25110	786.746	21.82	0.8795	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			185.28110	232.049	19.55	0.4703	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			385.08110	296.149	19.55	0.5297	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			15.42740	20.260	21.49	0.0654	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,305.22740	1,174.360	21.49	0.9346	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,535.01720	1,668.660	23.02	0.9897	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			4.81720	2.760	23.02	0.0103	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			3.44790	3.792	24.69	0.0123	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,372.14790	2,236.592	24.69	0.9877	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			14.09990	16.776	21.68	0.0502	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,579.99990	1,446.776	21.68	0.9498	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			224.11530	272.818	19.29	0.4849	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			407.21530	320.018	19.29	0.5151	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			15.32440	18.136	21.90	0.0524	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,608.42440	1,475.336	21.90	0.9476	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			2.10920	1.852	27.64	0.0056	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,145.20920	3,009.052	27.64	0.9944	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			12.84390	15.237	22.54	0.0432	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,773.24390	1,639.637	22.54	0.9568	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			11.18420	13.776	22.98	0.0362	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,057.68420	1,924.076	22.98	0.9638	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,431.11190	3,294.622	26.79	0.9926	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			2.87200	2.685	28.10	0.0068	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,660.97200	3,524.485	28.10	0.9932	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,473.48380	2,609.221	23.88	0.9969	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.58380	1.021	23.88	0.0031	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			846.12670	957.943	18.36	0.8797	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			74.22670	49.743	18.36	0.1203	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			3.01190	2.822	26.79	0.0074	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			107.98110	130.449	20.51	0.2398	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			967.78110	853.849	20.51	0.7602	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			159.39100	190.657	20.14	0.3171	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			793.59100	688.456	20.14	0.6829	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			5.01640	5.134	25.15	0.0119	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,442.51640	3,306.034	25.15	0.9881	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			4.87540	5.011	25.42	0.0115	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,502.37540	3,365.911	25.42	0.9885	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			899.73650	1,008.919	18.23	0.8580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			97.23650	69.819	18.23	0.1420	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			748.51930	847.785	18.34	0.7994	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			146.01930	108.685	18.34	0.2006	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			7.90430	8.658	23.64	0.0196	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,999.80430	2,863.958	23.64	0.9804	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			704.64650	799.322	18.50	0.7691	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			176.54650	134.622	18.50	0.2309	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			5.78680	6.444	25.39	0.0140	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,494.88680	3,358.944	25.39	0.9860	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			916.27090	1,025.034	18.40	0.8508	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			105.37090	77.534	18.40	0.1492	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			180.78590	214.770	20.29	0.3200	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			869.88590	767.270	20.29	0.6800	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			24.67660	30.387	22.76	0.0604	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,213.77660	2,082.887	22.76	0.9396	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			207.90100	245.634	20.10	0.3453	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			835.90100	736.934	20.10	0.6547	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			2.83850	3.827	27.43	0.0079	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,390.83850	4,255.127	27.43	0.9921	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,115.77340	1,231.480	18.39	0.8891	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			78.17340	57.080	18.39	0.1109	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,107.39240	1,222.773	18.39	0.8871	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			79.79240	58.373	18.39	0.1129	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,099.03570	1,214.089	18.39	0.8850	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			81.43570	59.689	18.39	0.1150	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,174.88880	1,291.770	18.35	0.8937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			76.08880	56.170	18.35	0.1063	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,132.86060	1,248.201	18.36	0.8838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			84.06060	62.601	18.36	0.1162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,124.52880	1,239.553	18.36	0.8818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			85.72880	63.953	18.36	0.1182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			917.43150	1,023.337	18.43	0.8209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			138.63150	107.737	18.43	0.1791	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			760.38180	855.249	18.49	0.7580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			201.58180	159.649	18.49	0.2420	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,116.22230	1,230.927	18.37	0.8798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			87.42230	65.327	18.37	0.1202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			963.50680	1,071.664	18.41	0.8363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			124.70680	96.064	18.41	0.1637	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			462.08890	532.424	19.03	0.5784	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			423.28890	356.824	19.03	0.4216	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			829.10770	929.807	18.46	0.7878	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			170.30770	134.207	18.46	0.2122	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			815.08040	914.643	18.47	0.7820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			176.28040	139.043	18.47	0.2180	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			332.19110	385.560	19.47	0.4651	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		613.39110	529.960	19.47	0.5349	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		621.94400	706.330	18.71	0.6850	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		283.14400	230.730	18.71	0.3150	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		511.67260	586.659	18.92	0.6144	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		372.87260	311.059	18.92	0.3856	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		286.26960	333.980	19.72	0.4185	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		707.46960	618.380	19.72	0.5815	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		376.46440	435.016	19.25	0.5068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		537.66440	459.416	19.25	0.4932	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		339.24620	393.456	19.43	0.4719	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		600.44620	517.856	19.43	0.5281	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		176.71430	209.358	20.54	0.2911	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,037.91430	933.758	20.54	0.7089	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		305.22330	355.307	19.61	0.4382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		666.42330	579.707	19.61	0.5618	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		298.78600	348.069	19.65	0.4316	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		679.98600	592.469	19.65	0.5684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		112.70120	135.016	21.27	0.2027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,373.90120	1,259.416	21.27	0.7973	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		259.78410	304.090	19.89	0.3900	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		770.98410	678.489	19.89	0.6100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		220.49050	259.532	20.17	0.3452	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		881.69050	783.932	20.17	0.6548	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		71.09450	86.426	21.98	0.1382	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,732.29450	1,610.826	21.98	0.8618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		158.04530	187.792	20.72	0.2665	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,119.24530	1,012.192	20.72	0.7335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		126.20040	150.785	21.08	0.2224	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,287.40040	1,175.185	21.08	0.7776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		46.61550	56.996	22.55	0.0960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,067.81550	1,941.396	22.55	0.9040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		100.62020	120.857	21.45	0.1845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,461.82020	1,345.257	21.45	0.8155	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		83.74350	101.184	21.74	0.1584	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,604.94350	1,485.584	21.74	0.8416	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		33.59790	41.218	22.98	0.0719	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,334.79790	2,205.618	22.98	0.9281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		68.64020	83.488	22.03	0.1341	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,759.84020	1,637.888	22.03	0.8659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		51.80380	63.258	22.41	0.1052	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,983.00380	1,857.658	22.41	0.8948	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		26.01670	31.982	23.32	0.0571	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,547.21670	2,416.382	23.32	0.9429	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		45.00550	55.049	22.59	0.0931	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,096.20550	1,969.449	22.59	0.9069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		39.10620	47.907	22.78	0.0822	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,210.30620	2,082.307	22.78	0.9178	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		9.79370	12.385	24.63	0.0238	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,370.99370	3,236.785	24.63	0.9762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		32.82340	40.276	23.01	0.0704	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,354.02340	2,224.676	23.01	0.9296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		31.32860	38.458	23.07	0.0675	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,392.52860	2,262.858	23.07	0.9325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.78050	1.237	26.43	0.0028	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,211.98050	5,075.637	26.43	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		22.13280	27.235	23.54	0.0494	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,683.33280	2,551.635	23.54	0.9506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		12.36340	15.462	24.32	0.0293	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,173.56340	3,039.862	24.32	0.9707	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		346.44540	399.059	19.61	0.4544	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		675.44540	591.059	19.61	0.5456	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,005.94850	1,113.650	18.49	0.8254	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		142.14850	112.850	18.49	0.1746	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		7.59390	9.658	24.74	0.0178	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,893.79390	3,758.858	24.74	0.9822	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		6.23070	7.929	24.84	0.0149	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,052.43070	3,917.129	24.84	0.9851	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,571.58580	2,707.312	21.96	0.9868	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		7.78580	6.512	21.96	0.0132	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		200.14400	232.739	20.72	0.2940	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,130.94400	1,026.339	20.72	0.7060	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		180.20320	205.064	21.29	0.2448	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,462.50320	1,349.864	21.29	0.7552	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		485.18760	544.683	19.35	0.5131	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		643.78760	565.583	19.35	0.4869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		23.09560	29.546	27.19	0.0381	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,432.39560	4,301.046	27.19	0.9619	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,653.57600	2,787.618	19.83	0.9834	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.87600	9.118	19.83	0.0166	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,125.83900	1,233.286	18.39	0.8057	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		185.13900	154.786	18.39	0.1943	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		24.67330	30.653	27.00	0.0396	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,353.97330	4,222.153	27.00	0.9604	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		155.83220	175.348	21.97	0.2004	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,852.33220	1,734.048	21.97	0.7996	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,322.76410	1,437.940	18.33	0.8555	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		129.26410	106.640	18.33	0.1445	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		359.79160	403.382	20.13	0.3977	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		976.29160	882.082	20.13	0.6023	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		163.89380	183.274	22.11	0.1981	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,989.59380	1,870.874	22.11	0.8019	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		156.85670	175.403	22.20	0.1907	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,042.55670	1,923.003	22.20	0.8093	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			434.46610	483.963	19.92	0.4378	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			910.16610	821.563	19.92	0.5622	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,399.63930	1,513.780	18.35	0.8418	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			157.33930	133.080	18.35	0.1582	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			305.06180	338.164	20.96	0.3181	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,402.76180	1,297.464	20.96	0.6819	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			110.97630	123.182	23.18	0.1339	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,698.67630	2,572.482	23.18	0.8661	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			38.85800	45.127	27.04	0.0487	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,905.85800	4,773.327	27.04	0.9513	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,749.40270	2,884.640	18.48	0.9792	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.40270	12.840	18.48	0.0208	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,262.40460	1,369.696	18.40	0.7927	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			229.40460	197.896	18.40	0.2073	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,016.32570	2,142.827	18.09	0.9179	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			78.52570	65.727	18.09	0.0821	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,007.54990	2,133.893	18.10	0.9168	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			79.74990	66.793	18.10	0.0832	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,998.78870	2,124.973	18.10	0.9157	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			80.98870	67.873	18.10	0.0843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,499.04040	1,612.480	18.29	0.8256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			197.24040	171.280	18.29	0.1744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,491.48030	1,604.664	18.29	0.8239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			199.68030	173.464	18.29	0.1761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,483.93850	1,596.868	18.30	0.8221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,348.33930	12,208.966	26.57	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,814.06900	2,948.206	18.22	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.26900	17.006	18.22	0.0251	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,727.07290	1,847.833	18.18	0.8710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			135.27290	116.633	18.18	0.1290	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,722.36870	6,585.059	26.57	0.9812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,552.54260	1,667.735	18.26	0.8373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			180.74260	156.535	18.26	0.1627	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.71800	4.324	26.57	0.0057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,421.91800	8,283.124	26.57	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.13930	0.166	26.57	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,327.36620	6,190.719	26.57	0.9755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			17.77950	20.351	26.57	0.0230	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,425.97950	6,289.151	26.57	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			14.82980	17.009	26.57	0.0196	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,663.02980	6,525.809	26.57	0.9804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			14.16870	16.259	26.57	0.0188	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,738.09000	5,602.805	26.57	0.9638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			28.60500	32.561	26.57	0.0348	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,796.80500	5,661.361	26.57	0.9652	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		20.65510	23.602	26.57	0.0262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,228.85510	6,092.402	26.57	0.9738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		19.16620	21.919	26.57	0.0245	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,396.73380	5,262.501	26.57	0.9550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		35.08080	39.832	26.57	0.0415	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,523.28080	5,388.632	26.57	0.9585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		33.10240	37.613	26.57	0.0395	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,601.30240	5,466.413	26.57	0.9605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		29.89000	34.005	26.57	0.0362	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,154.28510	5,020.946	26.57	0.9475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		44.47240	50.344	26.57	0.0509	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,202.67240	5,069.144	26.57	0.9491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		42.60670	48.259	26.57	0.0491	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,260.80670	5,127.059	26.57	0.9509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		38.53380	43.701	26.57	0.0450	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,483.37790	4,353.305	26.57	0.9205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		67.79570	76.316	26.57	0.0729	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,625.99570	4,495.116	26.57	0.9271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		63.25200	71.269	26.57	0.0687	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,721.45200	4,590.069	26.57	0.9313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		46.08510	52.146	26.57	0.0525	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,959.92950	3,825.462	25.68	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		81.05380	91.013	26.57	0.0846	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,379.25380	4,249.813	26.57	0.9154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		76.21620	85.655	26.57	0.0804	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,464.41620	4,334.455	26.57	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		75.17790	84.505	26.57	0.0795	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,622.94780	3,489.708	24.90	0.8869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		113.93210	120.014	24.95	0.1122	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,642.13210	3,508.814	24.95	0.8878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		103.09030	108.150	25.59	0.1008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,921.29030	3,786.950	25.59	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		101.72950	106.661	25.68	0.0994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,527.17080	3,394.338	24.68	0.8825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		117.67820	124.121	24.74	0.1161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,555.87820	3,422.921	24.74	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		116.40780	122.728	24.81	0.1148	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,584.60780	3,451.528	24.81	0.8852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		114.74780	120.908	24.90	0.1131	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,061.86960	2,931.463	23.58	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		135.32790	143.493	23.92	0.1344	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,203.52790	3,072.293	23.92	0.8656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		133.74840	141.759	23.99	0.1328	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,231.94840	3,100.559	23.99	0.8672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		118.97080	125.538	24.68	0.1175	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,554.90280	2,433.035	22.74	0.8142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			182.59730	199.693	22.80	0.1822	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,590.79730	2,468.494	22.80	0.8178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			144.25300	153.305	23.56	0.1435	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,052.45300	2,922.105	23.56	0.8565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			143.66960	152.663	23.58	0.1429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,438.97220	2,318.596	22.56	0.8019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			191.97960	210.073	22.67	0.1904	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,510.17960	2,388.873	22.67	0.8096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			187.74460	205.388	22.73	0.1867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,545.94460	2,424.188	22.73	0.8133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			186.70280	204.235	22.74	0.1858	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,315.45320	2,196.810	22.37	0.7878	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			208.83340	228.705	22.47	0.2050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,377.03340	2,257.505	22.47	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			207.66100	227.409	22.48	0.2040	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,385.86100	2,266.209	22.48	0.7960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			200.77220	219.797	22.56	0.1981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,124.42910	2,008.810	22.07	0.7635	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			237.93190	260.849	22.16	0.2296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,176.13190	2,059.649	22.16	0.7704	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			235.23230	257.870	22.18	0.2274	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,193.43230	2,076.670	22.18	0.7726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			217.25320	238.010	22.37	0.2122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,895.83510	1,784.465	21.71	0.7302	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			269.92770	296.150	21.86	0.2557	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,988.12770	1,874.950	21.86	0.7443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			256.30980	281.131	21.98	0.2447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,064.50980	1,949.931	21.98	0.7553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			246.22910	270.010	22.07	0.2365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,610.83320	1,505.263	21.21	0.6809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			350.57810	384.275	21.23	0.3176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,618.77810	1,513.075	21.23	0.6824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			323.06810	354.657	21.44	0.2972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,731.26810	1,623.456	21.44	0.7028	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			287.63510	315.665	21.71	0.2698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,476.89980	1,374.550	20.95	0.6546	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			363.10080	397.607	21.13	0.3266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,571.30080	1,466.406	21.13	0.6734	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			360.98250	395.351	21.15	0.3251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,579.18250	1,474.151	21.15	0.6749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			352.63320	386.463	21.21	0.3191	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,264.37160	1,168.568	20.51	0.6072	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			430.76100	471.922	20.67	0.3753	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,338.96100	1,240.722	20.67	0.6247	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			413.85810	453.380	20.77	0.3635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,392.05810	1,292.180	20.77	0.6365	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			388.69980	425.750	20.95	0.3454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			982.76820	899.079	19.93	0.5310	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			511.75510	560.866	20.21	0.4297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,119.95510	1,029.666	20.21	0.5703	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			508.81800	557.596	20.22	0.4278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,127.01800	1,036.396	20.22	0.5722	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			456.17160	499.768	20.51	0.3928	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			854.16010	776.481	19.65	0.4896	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			605.71430	664.086	19.80	0.4874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			923.91430	842.886	19.80	0.5126	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			581.35520	637.652	19.90	0.4731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			969.55520	886.451	19.90	0.5269	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			574.56820	630.279	19.93	0.4690	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			677.95320	611.350	19.30	0.4248	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			713.09600	781.419	19.45	0.5468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			751.29600	680.219	19.45	0.4532	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			684.70790	750.077	19.53	0.5317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			792.90790	718.877	19.53	0.4683	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			645.96010	707.681	19.65	0.5104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			538.62530	480.872	19.00	0.3650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			864.91050	944.241	19.08	0.6194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			573.11050	513.041	19.08	0.3806	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			792.67790	867.093	19.25	0.5862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			650.87790	585.893	19.25	0.4138	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			769.75320	842.550	19.30	0.5752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			316.16060	277.791	18.48	0.2508	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,025.42810	1,114.704	18.75	0.6857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			433.62810	383.504	18.75	0.3143	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			916.00660	998.645	18.97	0.6416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			524.20660	467.445	18.97	0.3584	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			900.42530	982.072	19.00	0.6350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			202.13850	175.668	18.30	0.1779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,453.99310	1,565.885	18.32	0.8152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			212.19310	184.685	18.32	0.1848	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,344.76600	1,452.602	18.39	0.7880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			252.96600	221.402	18.39	0.2120	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,207.96060	1,308.991	18.48	0.7492	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			363.42050	395.260	21.60	0.3028	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,871.62050	1,763.360	21.60	0.6972	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,147.19220	1,241.717	18.63	0.6999	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			435.39220	389.817	18.63	0.3001	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			629.38120	677.162	20.74	0.4134	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,540.68120	1,446.762	20.74	0.5866	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			225.46910	237.533	24.38	0.1666	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,826.76910	3,697.133	24.38	0.8334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			740.62040	797.790	20.26	0.4692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,271.92040	1,187.390	20.26	0.5308	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			640.05180	688.687	20.69	0.4190	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,511.35180	1,418.287	20.69	0.5810	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			173.67970	184.861	26.10	0.1290	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,724.97970	4,594.461	26.10	0.8710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			413.67570	444.792	22.08	0.2922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,334.97570	2,224.392	22.08	0.7078	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			373.14530	400.996	22.38	0.2677	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,544.44530	2,430.596	22.38	0.7323	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			61.79780	67.440	26.22	0.0547	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,653.09780	6,517.040	26.22	0.9453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			224.84590	236.852	24.40	0.1662	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,836.14590	3,706.452	24.40	0.8338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			194.10560	203.274	25.41	0.1423	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,365.40560	4,232.874	25.41	0.8577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			783.61530	844.039	20.10	0.4895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,184.91530	1,103.639	20.10	0.5105	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			747.07190	804.736	20.23	0.4723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,258.37190	1,174.336	20.23	0.5277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			743.83890	801.255	20.25	0.4707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,265.13890	1,180.855	20.25	0.5293	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,475.12350	1,576.349	18.71	0.7120	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			511.32350	469.949	18.71	0.2880	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			441.62370	472.841	22.29	0.2905	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,547.82370	2,436.441	22.29	0.7095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			999.40450	1,064.325	20.26	0.5054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			992.60870	1,057.099	20.28	0.5029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,404.00870	1,323.599	20.28	0.4971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			989.22410	1,053.500	20.29	0.5016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,410.62410	1,330.000	20.29	0.4984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			436.18410	460.363	23.38	0.2520	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			240.60320	218.727	17.71	0.1513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,231.54450	1,309.389	19.53	0.5881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,012.94450	945.889	19.53	0.4119	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,390.80450	1,310.825	20.26	0.4946	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			313.02330	327.129	25.82	0.1793	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,914.42330	4,783.629	25.82	0.8207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			908.68710	967.792	20.58	0.4702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,580.08710	1,494.292	20.58	0.5298	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,349.20320	2,472.227	17.71	0.8487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,477.58410	3,356.863	23.38	0.7480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			389.74180	406.668	24.11	0.2239	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,931.14180	3,803.168	24.11	0.7761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			996.00030	1,060.705	20.27	0.5042	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,397.40030	1,317.205	20.27	0.4958	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,789.03870	1,896.062	18.70	0.7258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			564.43870	525.662	18.70	0.2742	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			507.75340	537.158	23.13	0.2783	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,313.15340	3,196.758	23.13	0.7217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,883.02670	2,773.226	22.39	0.6512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			730.43890	769.888	22.36	0.3504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,866.73890	2,757.188	22.36	0.6496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			728.57960	767.907	22.37	0.3496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,874.87960	2,765.207	22.37	0.6504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			726.72670	765.926	22.39	0.3488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			892.96720	937.300	22.21	0.3810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,913.26720	2,808.100	22.21	0.6190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			890.90050	935.109	22.22	0.3803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,921.20050	2,815.910	22.22	0.6197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			888.84020	932.933	22.23	0.3795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,929.14020	2,823.733	22.23	0.6205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,223.15660	1,286.654	21.03	0.4907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,953.45660	1,867.454	21.03	0.5093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			987.95890	1,033.616	22.30	0.3870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,172.15890	3,067.916	22.30	0.6130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			985.88260	1,031.429	22.31	0.3863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,180.08260	3,075.729	22.31	0.6137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			983.81220	1,029.257	22.32	0.3857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,188.01220	3,083.557	22.32	0.6143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,073.65090	1,120.786	22.37	0.3917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,421.85090	3,318.686	22.37	0.6083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,071.57850	1,118.617	22.38	0.3910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,429.77850	3,326.517	22.38	0.6090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,069.51140	1,116.445	22.39	0.3904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,437.71140	3,334.345	22.39	0.6096	0.00	0	0
Total \$ / R Option												0.00	0	1,599,226
Total \$ / R												1,146,626,207.80	78,994	2,507,840
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.47560		14.33880			0.0000	1,215,950.40	84	805
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.73120		14.59180			0.0000	147,312.00	10	119
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.97040		14.82870			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.25350		15.10860			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,363,262.40	94	977
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			88,169.05310	78,393.156	20.17	0.6548	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			21,807.31590	25,678.139	20.19	0.3423	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			88,927.31590	79,118.139	20.19	0.6577	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			22,293.02950	26,230.630	20.15	0.3481	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			87,413.02950	77,670.630	20.15	0.6519	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			22,049.05310	25,953.156	20.17	0.3452	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			57,869.32340	63,438.193	19.93	0.4711	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		97,689.32340	89,318.193	19.93	0.5289		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		57,532.72830	63,072.264	19.94	0.4691		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		98,352.72830	89,952.264	19.94	0.5309		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		57,198.03120	62,708.705	19.95	0.4671		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		99,018.03120	90,588.705	19.95	0.5329		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		254,444.52680	243,059.556	22.38	0.7323		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		37,161.96120	39,934.781	22.39	0.2667		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		255,291.96120	243,894.781	22.39	0.7333		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		37,467.43290	40,265.104	22.37	0.2686		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		253,597.43290	242,225.104	22.37	0.7314		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		37,314.52680	40,099.556	22.38	0.2677		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		74,950.82120	79,672.096	21.29	0.4027		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		201,090.82120	191,322.096	21.29	0.5973		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		74,711.86310	79,416.405	21.30	0.4016		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		201,851.86310	192,066.405	21.30	0.5984		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		74,473.83810	79,161.134	21.32	0.4006		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		202,613.83810	192,811.134	21.32	0.5994		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,363,262.40	94	977
£ / R	On 15/08/2016	Foreign Exchange Future			18.82920	18.80420			0.0000		0.00	0	131	
£ / R	On 18/08/2016	Foreign Exchange Future			18.84060	18.81560			0.0000		0.00	0	0	
£ / R	On 31/08/2016	Foreign Exchange Future			18.89270	19.04350			0.0000		56,678.10	3	3	
£ / R	On 08/09/2016	Foreign Exchange Future			18.92400	18.89840			0.0000		0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			18.96700	18.94150			0.0000		74,388,574.00	3,922	60,052	
£ / R	On 19/12/2016	Foreign Exchange Future			19.33010	19.30300			0.0000		0.00	0	1,000	
£ / R	On 13/03/2017	Foreign Exchange Future			19.67850	19.64870			0.0000		98,392.50	5	1,815	
£ / R	On 25/04/2017	Foreign Exchange Future			19.85950	19.83010			0.0000		0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			20.09270	20.06160			0.0000		0.00	0	9,525	
£ / R	On 18/12/2017	Foreign Exchange Future			20.39830	20.35890			0.0000		0.00	0	520	
Total £ / R Future												74,543,644.60	3,930	73,119
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		21.50970	21.639	19.04	0.0563		0.00	0	0	
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,587.30970	1,562.439	19.04	0.9437		0.00	0	0	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Call		280.60530	281.235	17.31	0.4382		0.00	0	11,000	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Put		465.00530	440.635	17.31	0.5618		0.00	0	0	
£ / R	On 31/08/2016	Foreign Exchange Option	19.04	Call		0.00000	362.743	17.27	0.4573		0.00	0	0	
£ / R	On 31/08/2016	Foreign Exchange Option	19.04	Put		0.00000	510.043	17.27	0.5427		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		6,953.31260	6,927.915	30.78	0.9969		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		3,364.40680	3,338.037	21.79	0.9778		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		12.71380	11.953	21.81	0.0221		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		3,374.31380	3,347.953	21.81	0.9779		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		12.62130	11.869	21.84	0.0219		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		3,384.22130	3,357.869	21.84	0.9781		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		1.71260	1.915	30.78	0.0031		0.00	0	12,264	

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	21.20	Call			30.46980	28.011	18.92	0.0525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,332.06980	2,304.011	18.92	0.9475	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			12.80680	12.037	21.79	0.0222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			553.30940	559.243	17.29	0.5341	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			511.80940	492.243	17.29	0.4659	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			225.62330	226.470	17.82	0.2792	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,114.12330	1,089.469	17.82	0.7208	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			104.76870	104.040	18.13	0.1500	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,072.47890	4,047.115	23.28	0.9779	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			13.94150	14.072	23.32	0.0220	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,082.44150	4,057.072	23.32	0.9780	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,986.64810	2,961.118	20.58	0.9551	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			17.88760	18.094	21.90	0.0290	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,576.38760	3,551.094	21.90	0.9710	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			5.47720	5.240	28.78	0.0075	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,363.97720	6,338.240	28.78	0.9925	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			13.97890	14.115	23.28	0.0221	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,673.26870	1,647.040	18.13	0.8500	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			14.01650	14.157	23.25	0.0222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,062.51650	4,037.157	23.25	0.9778	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			12.18950	12.090	25.28	0.0179	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,670.68950	4,645.090	25.28	0.9821	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			28.14810	28.118	20.58	0.0449	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			129.22890	127.842	19.52	0.1143	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,476.22890	3,447.742	19.52	0.8857	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			12.17940	14.125	22.99	0.0147	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,649.17940	7,624.025	22.99	0.9853	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			130.84990	129.477	19.51	0.1156	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			463.07130	447.644	17.16	0.3091	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,810.15510	3,781.494	19.68	0.9062	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			55.58680	58.341	21.85	0.0537	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,212.58680	5,188.241	21.85	0.9463	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,321.94520	2,343.312	17.38	0.8729	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			148.94520	143.212	17.38	0.1271	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,356.07130	1,367.744	17.16	0.6909	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,457.84990	3,429.377	19.51	0.8844	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			130.03580	128.658	19.52	0.1150	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,467.03580	3,438.558	19.52	0.8850	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			276.16190	276.548	18.97	0.2178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,383.16190	2,356.448	18.97	0.7822	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			103.15510	101.594	19.68	0.0938	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			223.81730	223.490	20.58	0.1442	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,335.11730	4,304.990	20.58	0.8558	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			225.52970	225.252	20.57	0.1452	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,316.82970	4,286.752	20.57	0.8548	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			224.67170	224.371	20.57	0.1447	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	23.75	Put			4,325.97170	4,295.871	20.57	0.8553	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			306.04800	306.047	20.85	0.1717	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,455.94800	4,426.547	20.85	0.8283	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			3,978.40000	3,947.300		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			3,958.40000	3,927.300		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			3,968.40000	3,937.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			660.54960	658.803	21.42	0.2425	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,461.64960	5,420.503	21.42	0.7575	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			662.51440	660.802	21.40	0.2433	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,443.61440	5,402.502	21.40	0.7567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			661.53070	659.798	21.41	0.2429	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,452.63070	5,411.498	21.41	0.7571	0.00	0	0
Total £ / R Option												0.00	0	78,832
Total £ / R												74,543,644.60	3,930	151,951
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13668		0.13513			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13963		0.13805			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14251		0.14091			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14592		0.14427			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,725
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,514.66620	2,669.013	20.31	0.9965	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.86620	1.213	20.31	0.0035	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,533.38100	1,680.796	17.93	0.9672	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			20.58100	12.996	17.93	0.0328	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			697.93550	806.111	17.92	0.7677	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			185.13550	138.311	17.92	0.2323	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,194.80000	27,037.000	28.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,194.80000	28,037.000	28.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,194.80000	29,037.000	28.65	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			936.75760	1,006.345	19.42	0.5761	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			846.05760	755.645	19.42	0.4239	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			603.92940	647.545	20.94	0.4122	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,513.22940	1,396.845	20.94	0.5878	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			402.80100	428.878	22.55	0.2908	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,312.10100	2,178.178	22.55	0.7092	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,506.54380	1,397.746	21.04	0.5148	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			676.83740	714.041	22.37	0.3725	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,249.73740	2,122.341	22.37	0.6275	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	0.17	Call			502.69620	529.161	23.73	0.2871	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,075.59620	2,937.461	23.73	0.7129	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			933.64380	989.446	21.04	0.4852	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.74740		15.61090			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.80900		15.67190			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			15.94140		15.80300			0.0000	21,632,479.80	1,357	38,884
€ / R	On	30/09/2016	Foreign Exchange Future			15.98270		15.84390			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.28610		16.14470			0.0000	6,514,440.00	400	18,015
€ / R	On	13/03/2017	Foreign Exchange Future			16.61700		16.47150			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.00820		16.85920			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.20700		17.05300			0.0000	0.00	0	0
Total € / R Future												28,146,919.80	1,757	139,338
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			3.57750	4.294	21.77	0.0243	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			1,112.67750	976.894	21.77	0.9757	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			30.03400	39.895	19.08	0.1092	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,168.13400	1,040.895	19.08	0.8908	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			458.96430	396.030	18.02	0.4402	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,058.06450	956.445	19.25	0.7077	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			126.51890	154.139	19.74	0.2205	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,323.51890	1,212.739	19.74	0.7795	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			983.49290	1,098.342	17.52	0.8281	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			130.49290	106.942	17.52	0.1719	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			181.06450	217.845	19.25	0.2923	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,045.68370	1,163.640	17.51	0.8470	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			975.85270	1,090.296	17.53	0.8256	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			132.85270	108.896	17.53	0.1744	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			451.96430	527.430	18.02	0.5598	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			112.68370	92.240	17.51	0.1530	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			991.16160	1,106.413	17.52	0.8305	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			128.16160	105.013	17.52	0.1695	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			173.28200	204.177	19.78	0.2561	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,309.38200	1,201.477	19.78	0.7439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,259.14630	1,163.143	19.34	0.5935	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			71.64220	72.595	24.40	0.0686	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,726.94220	4,586.495	24.40	0.9314	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			35.97910	38.222	25.01	0.0386	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			668.03980	727.095	18.74	0.5008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			923.33980	840.995	18.74	0.4992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			631.61620	687.762	18.86	0.4811	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			986.91620	901.662	18.86	0.5189	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,339.03840	1,239.945	19.47	0.6126	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			503.84630	549.243	19.34	0.4065	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			479.01470	521.933	19.44	0.3908	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,324.31470	1,225.833	19.44	0.6092	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			476.36720	518.983	19.45	0.3891	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,331.66720	1,232.883	19.45	0.6109	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			473.73840	516.045	19.47	0.3874	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,791.27910	5,652.122	25.01	0.9614	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,622.82840	2,503.035	21.16	0.7288	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			402.76190	428.343	21.17	0.2703	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,631.26190	2,511.343	21.17	0.7297	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			401.20240	426.659	21.18	0.2693	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,639.70240	2,519.659	21.18	0.7307	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			404.32840	430.035	21.16	0.2712	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			595.34350	624.007	21.27	0.3117	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,916.14350	2,795.807	21.27	0.6883	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			593.62940	622.174	21.28	0.3109	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,924.42940	2,803.974	21.28	0.6891	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			591.92160	620.353	21.29	0.3102	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,932.72160	2,812.153	21.29	0.6898	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,181.62530	3,061.405	21.49	0.6630	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			758.26940	792.276	21.47	0.3384	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,165.26940	3,045.276	21.47	0.6616	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			756.44450	790.338	21.48	0.3377	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,173.44450	3,053.338	21.48	0.6623	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			754.62530	788.405	21.49	0.3370	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												28,146,919.80	1,757	185,710
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.75840		10.72800			0.0000	10,758.40	1	8,164
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.91910		10.88790			0.0000	10,919.10	1	82
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.07270		11.04040			0.0000	11,072.70	1	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.25640		11.22220			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.32920		11.29200			0.0000	0.00	0	0
Total AU\$ / R Future												32,750.20	3	11,301
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			578.97210	602.468	13.81	0.8339	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			60.97210	54.068	13.81	0.1661	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			595.24750	619.100	13.83	0.8424	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			57.24750	50.700	13.83	0.1576	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			587.05360	610.713	13.82	0.8383	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.05360	52.313	13.82	0.1617	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			283.22050	272.061	13.91	0.3808	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			495.48870	515.373	13.91	0.6152	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			287.58870	276.273	13.91	0.3848	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			506.79400	526.990	13.91	0.6232	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	10.66	Put			278.89400	267.890	13.91	0.3768	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			501.12050	521.161	13.91	0.6192	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			234.87490	242.588	15.83	0.2930	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,154.47490	1,129.888	15.83	0.7070	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			238.73450	246.596	15.80	0.2970	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,138.33450	1,113.896	15.80	0.7030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			236.79610	244.582	15.82	0.2950	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,146.39610	1,121.882	15.82	0.7050	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			374.09000	384.575	16.16	0.3555	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,211.89000	1,188.175	16.16	0.6445	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			371.76620	382.179	16.17	0.3537	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,219.56620	1,195.779	16.17	0.6463	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			376.42990	386.991	16.14	0.3574	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,204.22990	1,180.591	16.14	0.6426	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			467.35370	479.209	16.54	0.3771	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,345.35370	1,320.009	16.54	0.6229	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			464.88100	476.670	16.55	0.3755	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,352.88100	1,327.470	16.55	0.6245	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			462.42270	474.141	16.56	0.3739	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,360.42270	1,334.941	16.56	0.6261	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												32,750.20	3	11,301
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.99530		11.00370			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.19250		11.19990			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.37830		11.38530			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			19.67450	18.231	18.07	0.0552	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,395.97450	1,402.931	18.07	0.9448	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			19.30960	17.885	18.10	0.0543	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,405.60960	1,412.585	18.10	0.9457	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			18.95190	17.545	18.12	0.0533	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,415.25190	1,422.245	18.12	0.9467	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			115.86150	112.952	17.70	0.1741	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,445.96150	1,450.452	17.70	0.8259	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			118.27410	115.323	17.67	0.1773	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,428.37410	1,432.823	17.67	0.8227	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			117.06140	114.132	17.68	0.1757	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,437.16140	1,441.632	17.68	0.8243	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			212.50420	209.124	17.75	0.2362	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,557.20420	1,560.824	17.75	0.7638	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			210.94930	207.576	17.77	0.2347	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,565.64930	1,569.276	17.77	0.7653	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			209.40390	206.041	17.78	0.2332	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	12.75	Put			1,574.10390	1,577.741	17.78	0.7668	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			14.68900		14.54530			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.02530		14.87950			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.34830		15.19880			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			42.66540	52.488	21.99	0.0903	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,097.36540	1,963.488	21.99	0.9097	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			42.21660	51.931	22.01	0.0894	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,106.91660	1,972.931	22.01	0.9106	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			41.77300	51.381	22.04	0.0885	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,116.47300	1,982.381	22.04	0.9115	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			255.50260	281.134	21.61	0.2440	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,076.00260	1,955.834	21.61	0.7560	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			258.53290	284.480	21.59	0.2464	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,059.03290	1,939.180	21.59	0.7536	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			257.01160	282.800	21.60	0.2452	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,067.51160	1,947.500	21.60	0.7548	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			440.47620	472.985	21.90	0.3020	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,311.67620	2,194.685	21.90	0.6980	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			444.09480	476.899	21.88	0.3041	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,295.29480	2,178.599	21.88	0.6959	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			442.27920	474.940	21.89	0.3031	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,303.47920	2,186.640	21.89	0.6969	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16040		2.14100			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18810		2.16850			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21320		2.19330			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			37.46900	43.763	19.72	0.0610	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,127.46900	2,939.763	19.72	0.9390	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			34.43100	40.012	19.84	0.0562	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,224.43100	3,036.012	19.84	0.9438	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			31.65720	36.594	19.97	0.0517	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,321.65720	3,132.594	19.97	0.9483	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,216.72460	3,048.397	18.76	0.8283	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			223.57400	253.988	18.62	0.1874	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	2.45	Put			3,038.57400	2,872.988	18.62	0.8126	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			212.36270	241.376	18.69	0.1794	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,127.36270	2,960.376	18.69	0.8206	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			201.72460	229.397	18.76	0.1717	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,309.60360	3,152.230	19.28	0.7454	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			427.14720	467.442	19.35	0.2472	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,394.14720	3,235.442	19.35	0.7528	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			412.25210	451.255	19.41	0.2400	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,479.25210	3,319.255	19.41	0.7600	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			442.60360	484.230	19.28	0.2546	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			2.14320		2.12720			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19040		2.17410			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			56.06190	67.916	19.61	0.0896	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,684.06190	2,535.916	19.61	0.9104	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			52.74650	63.660	19.84	0.0840	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,780.74650	2,631.660	19.84	0.9160	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			49.69580	59.744	20.08	0.0789	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,877.69580	2,727.744	20.08	0.9211	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			229.64270	254.468	19.34	0.1822	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,188.64270	3,050.468	19.34	0.8178	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			217.97730	241.288	19.38	0.1743	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,276.97730	3,137.288	19.38	0.8257	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			206.89320	228.749	19.43	0.1667	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,365.89320	3,224.749	19.43	0.8333	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			1.86740		1.85000			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90200		1.88400			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.93330		1.91480			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			51.64310	62.343	22.22	0.0845	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,751.64310	2,588.343	22.22	0.9155	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			46.77220	56.750	22.34	0.0778	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,846.77220	2,682.750	22.34	0.9222	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			42.35080	51.658	22.45	0.0715	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,942.35080	2,777.658	22.45	0.9285	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	19/12/2016	Foreign Exchange Option	2.12	Call			313.76900	345.865	21.66	0.2383	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,673.76900	2,525.865	21.66	0.7617	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			299.73680	330.399	21.77	0.2292	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,759.73680	2,610.399	21.77	0.7708	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			286.37600	315.667	21.87	0.2204	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,846.37600	2,695.667	21.87	0.7796	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			547.09710	593.073	21.39	0.3059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,799.09710	2,660.073	21.39	0.6941	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			529.31910	574.380	21.50	0.2977	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,881.31910	2,741.380	21.50	0.7023	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			512.19780	555.586	21.59	0.2895	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,964.19780	2,822.585	21.59	0.7105	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			0.14100		0.13970			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14070		0.13940			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14050		0.13900			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			0.04290		0.04420			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04190		0.04370			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04150		0.04340			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			10.08190		9.99200			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.22290		10.13140			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.35770		10.26450			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			592.52160	666.150	15.02	0.8609	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			60.52160	44.250	15.02	0.1391	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			584.49340	657.730	15.02	0.8570	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			62.49340	45.830	15.02	0.1430	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			576.51360	649.352	15.03	0.8529	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			64.51360	47.452	15.03	0.1471	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			173.72860	195.846	16.35	0.3030	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			892.32860	822.946	16.35	0.6970	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			171.74740	193.626	16.37	0.3002	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			900.34740	830.726	16.37	0.6998	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			169.79100	191.430	16.39	0.2974	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	10.87	Put			908.39100	838.530	16.39	0.7026	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			258.96750	283.539	16.97	0.3294	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,094.46750	1,025.839	16.97	0.6706	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			256.87460	281.243	16.98	0.3272	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,102.37460	1,033.543	16.98	0.6728	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			261.07560	285.854	16.95	0.3316	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,086.57560	1,018.154	16.95	0.6684	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			1.34380		1.33300			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35670		1.34520			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37220		1.36070			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			870.00000	762.000		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			670.00000	562.000		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			770.00000	662.000		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			648.00000	533.000		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			748.00000	633.000		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			548.00000	433.000		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			593.00000	478.000		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			693.00000	578.000		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			793.00000	678.000		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			1.10130		1.10210			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10560		1.10640			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11000		1.11080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			25,018.98000		24,803.15000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			25,480.93000		25,261.20000			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			10.65800		10.56270			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.83970		10.74210			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			32.88300	40.753	17.42	0.1153	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,090.18300	1,002.753	17.42	0.8847	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			32.27500	39.890	17.44	0.1132	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,099.57500	1,011.890	17.44	0.8868	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			31.67830	39.044	17.46	0.1111	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,108.97830	1,021.044	17.46	0.8889	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			141.63830	159.529	17.37	0.2376	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,209.53830	1,129.829	17.37	0.7624	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			140.15370	157.858	17.39	0.2355	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,218.05370	1,138.158	17.39	0.7645	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			138.68700	156.202	17.41	0.2334	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,226.58700	1,146.502	17.41	0.7666	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			4.66780		4.60000			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.64790		4.57750			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			2.48270	3.004	15.49	0.0276	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			672.48270	605.204	15.49	0.9724	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			2.62910	3.206	15.25	0.0296	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			652.62910	585.406	15.25	0.9704	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			2.55420	3.102	15.37	0.0286	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			662.55420	595.302	15.37	0.9714	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			15.40640	20.659	15.19	0.1003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			727.90640	662.759	15.19	0.8997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			14.81110	19.921	15.21	0.0972	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			737.31110	672.021	15.21	0.9028	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			14.23710	19.208	15.23	0.0942	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			746.73710	681.308	15.23	0.9058	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												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
ZMW / R On 19/09/2016 Foreign Exchange Future			1.50950		1.45860			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.44080		1.39480			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.38580		1.34440			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,250,712,784.80	84,778	1,160,941
Total Options									0.00	0	1,724,430
Grand Total:									1,250,712,784.80	84,778	2,885,371