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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/07/2016 Foreign Exchange Future			14.81390		14.54720			0.0000	59,255,600.00	4,000	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.80310		14.56210			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.81200		14.57080			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.84170		14.59990			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.84470		14.60280			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.84760		14.60570			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.85060		14.60860			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.85360		14.61150			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.86250		14.62030			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.87440		14.63190			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.89220		14.64940			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.90410		14.66100			0.0000	0.00	0	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.90710		14.66390			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.91010		14.66690			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.91310		14.66980			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.92800		14.68440			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.93690		14.69310			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.94580		14.70190			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.95180		14.92980			0.0000	89,710.80	6	6
\$ / R On 06/09/2016 Foreign Exchange Future			14.96960		14.72520			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.97560		14.73110			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	09/09/2016	Foreign Exchange Future			14.97860		14.73400			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.99060		14.74570			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.99650		14.75160			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.00850		14.76330			0.0000	432,665,038.00	28,828	647,398
\$ / R	On	27/09/2016	Foreign Exchange Future			15.03240		14.78670			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			15.03540		14.78970			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			15.04130		14.79550			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			15.08360		14.83700			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.12010		14.87280			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			15.12320		14.87570			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.15670		14.90850			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.18710		14.93840			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.22060		14.97120			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.26930		15.01890			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.28460		15.03380			0.0000	757,199,084.00	49,540	117,938
\$ / R	On	13/03/2017	Foreign Exchange Future			15.54260		15.28680			0.0000	543,991.00	35	25,450
\$ / R	On	19/06/2017	Foreign Exchange Future			15.84960		15.58660			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.93960		15.66930			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.98100		15.70680			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.02240		15.74430			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.06380		15.78180			0.0000	0.00	0	70
Total \$ / R Future												1,249,753,423.80	82,409	961,373
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			6.03620	13.900	19.00	1.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			258.83620	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			0.22180	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			613.02180	346.100	19.00	1.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			86.37180	313.900	19.00	1.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			39.17180	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			37.14440	213.900	19.00	1.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			89.94440	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			8.78350	18.707	24.87	0.0817	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			986.68350	755.607	24.87	0.9183	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			0.00000	192.302	22.09	0.5264	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			0.00000	169.202	22.09	0.4736	2,030,421.60	12,000	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			49.86380	103.629	22.56	0.3419	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			487.76380	300.529	22.56	0.6581	1,202,114.40	4,000	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			43.51230	91.822	22.67	0.3121	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			521.41230	328.722	22.67	0.6879	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			388.12180	593.658	24.39	0.8780	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			66.02180	30.558	24.39	0.1220	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			158.15760	290.853	22.77	0.6593	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			216.05760	107.753	22.77	0.3407	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			121.21390	208.718	21.74	0.5012	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			370.41390	216.718	21.74	0.4988	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			108.60140	170.133	21.38	0.3498	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	25/07/2016	Foreign Exchange Option	15.15	Put			658.70140	478.433	21.38	0.6502	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			6.86410	12.074	25.24	0.0347	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,004.06410	1,767.374	25.24	0.9653	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			2.26510	3.219	34.63	0.0081	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,589.46510	3,348.519	34.63	0.9919	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			2.57180	3.782	28.27	0.0110	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,846.87180	2,606.182	28.27	0.9890	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,805.91970	3,047.743	28.79	0.9995	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.21970	0.143	28.79	0.0005	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,127.37890	1,359.435	21.94	0.9635	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			21.67890	11.835	21.94	0.0365	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			3.84970	6.007	27.12	0.0172	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,528.14970	2,288.407	27.12	0.9828	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			236.35480	345.473	20.82	0.5467	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			407.75480	274.873	20.82	0.4533	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			37.27760	61.170	23.06	0.1402	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,285.77760	1,067.570	23.06	0.8598	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			376.62190	523.861	20.34	0.6733	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			276.32190	181.361	20.34	0.3267	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			301.33010	427.938	20.51	0.5985	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			361.03010	245.438	20.51	0.4015	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			215.04510	306.995	21.10	0.4578	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			583.14510	432.595	21.10	0.5422	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			186.94770	269.223	21.30	0.4163	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			655.04770	494.823	21.30	0.5837	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,955.54300	2,195.290	21.41	0.9911	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.14300	3.090	21.41	0.0089	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			126.13340	180.116	21.84	0.2881	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			996.73340	807.916	21.84	0.7119	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			32.34840	49.131	23.65	0.0922	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,981.34840	1,755.031	23.65	0.9078	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			101.92620	144.037	22.22	0.2290	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,248.02620	1,046.937	22.22	0.7710	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			12.36250	19.990	24.98	0.0399	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,735.46250	2,499.890	24.98	0.9601	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			102.08550	143.668	22.30	0.2259	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,275.18550	1,073.568	22.30	0.7741	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			85.83390	121.129	22.63	0.1938	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,426.03390	1,218.029	22.63	0.8062	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			70.96040	99.075	22.98	0.1564	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,696.56040	1,481.075	22.98	0.8436	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			16.11840	23.148	25.24	0.0415	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,023.01840	2,786.248	25.24	0.9585	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			12.60370	17.143	25.41	0.0317	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,249.50370	3,010.243	25.41	0.9683	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,896.65410	3,139.173	24.71	0.9950	0.00	0	0

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\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.55410	2.273	24.71	0.0050	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,255.58810	1,477.095	19.46	0.9213	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			62.48810	40.195	19.46	0.0787	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			298.37590	390.555	20.67	0.4519	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			736.47590	584.755	20.67	0.5481	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			0.00000	495.466	20.36	0.5266	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			0.00000	463.666	20.36	0.4734	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			24.44320	34.368	25.12	0.0540	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,099.24320	2,864.768	25.12	0.9460	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,303.04080	1,522.356	19.26	0.9084	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			77.84080	52.756	19.26	0.0916	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,138.01330	1,347.739	19.32	0.8738	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			112.81330	78.139	19.32	0.1262	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			26.10620	36.165	25.00	0.0567	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,040.90620	2,806.565	25.00	0.9433	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,085.34380	1,290.182	19.38	0.8551	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			134.24380	94.582	19.38	0.1449	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			43.78660	58.851	24.23	0.0869	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,612.68660	2,383.251	24.23	0.9131	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			400.12550	507.997	20.40	0.5107	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			666.12550	529.397	20.40	0.4893	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			98.48450	130.067	22.96	0.1731	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,864.48450	1,651.467	22.96	0.8269	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			27.96380	38.719	25.08	0.0588	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,093.96380	2,860.119	25.08	0.9412	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,317.27740	1,535.800	19.32	0.9043	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			83.27740	57.200	19.32	0.0957	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			436.40750	550.198	20.26	0.5299	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			640.70750	509.598	20.26	0.4701	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			11.26660	23.515	27.03	0.0349	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,975.56660	3,742.915	27.03	0.9651	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,523.64630	1,749.117	19.21	0.9277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			62.04630	42.617	19.21	0.0723	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,514.54900	1,739.716	19.18	0.9267	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			62.94900	43.216	19.18	0.0733	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,505.78750	1,730.595	19.18	0.9255	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			64.18750	44.095	19.18	0.0745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,584.60510	1,814.511	19.60	0.9260	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			61.30510	46.011	19.60	0.0740	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,539.13080	1,768.146	19.51	0.9208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			65.83080	49.646	19.51	0.0792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,530.07190	1,758.903	19.49	0.9197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			66.77190	50.403	19.49	0.0803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,521.34990	1,749.670	19.48	0.9186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			68.04990	51.170	19.48	0.0814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,309.94010	1,524.192	19.16	0.8858	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		106.64010	75.692	19.16	0.1142	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		1,213.41720	1,421.975	19.20	0.8647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		130.11720	93.475	19.20	0.1353	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,197.67100	1,405.225	19.20	0.8610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		134.37100	96.725	19.20	0.1390	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		1,135.70030	1,339.077	19.23	0.8454	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		152.40030	110.577	19.23	0.1546	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		974.11540	1,164.772	19.31	0.7977	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		210.81540	156.272	19.31	0.2023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		842.92140	1,016.924	19.38	0.7487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		279.62140	208.424	19.38	0.2513	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		669.72600	821.019	19.68	0.6660	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		406.42600	312.519	19.68	0.3340	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		618.26990	762.133	19.79	0.6371	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		454.96990	353.633	19.79	0.3629	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		608.34900	750.726	19.81	0.6313	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		465.04900	362.226	19.81	0.3687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		569.88890	706.330	19.91	0.6080	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		506.58890	397.830	19.91	0.3920	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		560.57570	695.537	19.93	0.6021	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		517.27570	407.037	19.93	0.3979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		542.44780	674.318	19.97	0.5905	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		539.14780	425.818	19.97	0.4095	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		445.94200	557.119	20.25	0.5209	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		682.64200	548.619	20.25	0.4791	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		346.89320	437.858	20.74	0.4380	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		883.59320	729.358	20.74	0.5620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		292.57180	371.426	21.06	0.3870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,029.27180	862.926	21.06	0.6130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		268.74830	341.763	21.22	0.3629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,105.44830	933.263	21.22	0.6371	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		246.80990	314.300	21.39	0.3399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,183.50990	1,005.800	21.39	0.6601	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		215.31280	274.860	21.66	0.3054	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,312.01280	1,126.360	21.66	0.6946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		191.05170	244.371	21.90	0.2775	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,427.75170	1,235.871	21.90	0.7225	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		186.22120	238.279	21.95	0.2718	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,452.92120	1,259.779	21.95	0.7282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		151.68970	194.639	22.36	0.2297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,658.38970	1,456.139	22.36	0.7703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		140.14340	180.410	22.52	0.2154	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,736.84340	1,531.910	22.52	0.7846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		136.49300	175.904	22.57	0.2108	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,763.19300	1,557.404	22.57	0.7892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		122.82500	158.950	22.77	0.1934	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			1,869.52500	1,660.450	22.77	0.8066	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			109.57640	142.020	22.97	0.1757	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,986.27640	1,773.520	22.97	0.8243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			107.67000	139.581	23.00	0.1731	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,004.37000	1,791.081	23.00	0.8269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			103.96110	134.827	23.06	0.1680	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,040.66110	1,826.327	23.06	0.8320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			90.38810	117.383	23.31	0.1490	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,187.08810	1,968.883	23.31	0.8510	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			80.01600	104.007	23.52	0.1341	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,316.71600	2,095.507	23.52	0.8659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			52.07010	67.746	24.28	0.0916	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,788.77010	2,559.246	24.28	0.9084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			43.98670	57.199	24.58	0.0786	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,980.68670	2,748.699	24.58	0.9214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			8.64800	15.753	28.10	0.0229	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,795.34800	4,557.253	28.10	0.9771	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			614.29420	754.121	19.93	0.6136	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			517.59420	411.721	19.93	0.3864	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,398.72880	1,614.077	19.11	0.8876	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			109.02880	78.677	19.11	0.1124	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			40.05200	53.156	25.81	0.0677	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,500.35200	3,267.756	25.81	0.9323	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			36.28850	48.768	26.21	0.0621	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,656.58850	3,423.368	26.21	0.9379	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,996.73880	3,241.021	22.09	0.9900	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.03880	5.621	22.09	0.0100	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			396.05300	490.986	20.71	0.4530	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			900.55300	749.686	20.71	0.5470	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			345.33570	424.146	21.23	0.3832	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,198.33570	1,030.546	21.23	0.6168	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			60.57520	76.999	26.78	0.0799	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,037.77520	3,806.900	26.78	0.9201	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,082.39930	3,327.991	20.46	0.9873	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.59930	7.891	20.46	0.0127	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,517.43950	1,730.888	19.08	0.8688	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			144.63950	110.788	19.08	0.1312	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			62.57240	79.452	26.58	0.0826	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,959.77240	3,729.352	26.58	0.9174	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,729.15520	1,952.186	19.16	0.9013	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			103.45520	78.986	19.16	0.0987	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			594.91000	714.739	20.30	0.5373	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			779.21000	651.539	20.30	0.4627	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			294.68730	359.269	21.89	0.3189	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,558.98730	1,376.069	21.89	0.6811	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			300.17400	362.554	22.05	0.3089	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	07/11/2016	Foreign Exchange Option	16.30	Put			1,691.67400	1,505.854	22.05	0.6911	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			289.57100	349.810	22.15	0.2999	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,741.07100	1,553.110	22.15	0.7001	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			684.81610	816.018	20.15	0.5696	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			726.31610	609.318	20.15	0.4304	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,801.51270	2,024.938	19.06	0.8904	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			123.11270	97.838	19.06	0.1096	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			497.93130	593.594	20.97	0.4418	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,159.53130	1,006.494	20.97	0.5582	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			209.70010	252.437	23.08	0.2204	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,361.30010	2,155.337	23.08	0.7796	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			87.40540	106.250	27.24	0.0930	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,516.20540	4,285.650	27.24	0.9070	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,183.03280	3,430.904	19.11	0.9848	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.83280	10.304	19.11	0.0152	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,650.74750	1,865.193	19.04	0.8547	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			179.54750	144.593	19.04	0.1453	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,431.52690	2,674.520	18.39	0.9456	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			52.62690	45.220	18.39	0.0544	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,422.49690	2,665.305	18.40	0.9448	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			53.59690	46.005	18.40	0.0552	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,413.48030	2,656.101	18.41	0.9440	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			54.58030	46.801	18.41	0.0560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,890.93850	2,111.465	18.85	0.8759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			157.13850	126.865	18.85	0.1241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,882.89730	2,103.182	18.86	0.8746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			159.09730	128.582	18.86	0.1254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,850.91490	2,070.213	18.89	0.8692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			155.21600	125.165	18.84	0.1228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,906.96140	11,656.419	27.10	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,247.87900	3,496.085	18.41	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.07900	11.485	18.41	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,956.03860	2,178.320	18.78	0.8861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			142.23860	113.720	18.78	0.1139	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,899.01600	2,119.765	18.84	0.8772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,244.50960	6,002.990	27.10	0.9558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			36.87180	45.844	27.10	0.0428	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,303.07180	6,061.244	27.10	0.9572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			12.00260	15.292	27.10	0.0162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,988.20260	7,740.692	27.10	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.76140	1.019	27.10	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,816.78430	5,577.825	27.10	0.9440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			47.50720	58.716	27.10	0.0531	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,913.70720	5,674.116	27.10	0.9469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			44.60640	55.214	27.10	0.0504	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,010.80640	5,770.614	27.10	0.9496	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			38.30960	47.590	27.10	0.0442	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,201.33830	4,967.221	27.10	0.9220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			68.97060	84.467	27.10	0.0726	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,335.17060	5,099.867	27.10	0.9274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			66.47430	81.485	27.10	0.0704	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,392.67430	5,156.885	27.10	0.9296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			50.58430	62.425	27.10	0.0560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,869.06320	4,638.262	27.10	0.9071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			85.35450	103.965	27.10	0.0867	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,001.55450	4,769.365	27.10	0.9133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			78.88860	96.284	27.10	0.0812	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,125.08860	4,891.684	27.10	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			75.13830	91.821	27.10	0.0780	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,345.58050	4,110.704	26.59	0.8835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			99.18500	120.337	27.10	0.0980	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,765.38500	4,535.737	27.10	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			96.26390	116.885	27.10	0.0957	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,812.46390	4,582.285	27.10	0.9043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			92.86320	112.862	27.10	0.0929	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,088.00480	3,853.241	26.03	0.8732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			140.98500	156.853	26.07	0.1260	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,107.18500	3,872.253	26.07	0.8740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			135.10350	149.750	26.38	0.1202	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,251.30350	4,015.150	26.38	0.8798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			129.38050	145.304	26.59	0.1165	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,545.23020	3,316.145	24.86	0.8467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			166.84450	188.103	24.94	0.1512	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,583.04450	3,353.503	24.94	0.8488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			145.59010	162.415	25.85	0.1305	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,001.79010	3,767.815	25.85	0.8695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			141.80480	157.841	26.03	0.1268	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,216.46700	2,991.827	24.14	0.8264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			187.63410	213.241	24.23	0.1711	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,253.83410	3,028.641	24.23	0.8289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			186.33660	211.675	24.27	0.1699	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,272.53660	3,047.075	24.27	0.8301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			169.03020	190.745	24.86	0.1533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,873.99440	2,661.835	23.63	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			194.32750	221.348	24.02	0.1774	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,160.52750	2,936.748	24.02	0.8226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			192.28070	218.865	24.08	0.1755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,188.48070	2,964.265	24.08	0.8245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			190.26700	216.427	24.14	0.1736	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,704.60850	2,496.403	23.38	0.7813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			237.26900	279.648	23.40	0.2178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,713.46900	2,505.048	23.40	0.7822	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	17.66	Call			220.90740	260.149	23.59	0.2045	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,847.10740	2,635.549	23.59	0.7955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			217.79440	256.435	23.63	0.2020	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,227.90540	2,033.342	22.68	0.7249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			310.16600	366.125	22.69	0.2740	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,236.36600	2,041.525	22.69	0.7260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			304.09150	358.948	22.75	0.2695	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,270.29150	2,074.348	22.75	0.7305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			238.40850	281.003	23.38	0.2187	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,077.09230	1,887.777	22.45	0.7036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			330.84330	390.531	22.53	0.2891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,127.04330	1,935.931	22.53	0.7109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			317.94490	375.315	22.63	0.2797	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,194.14490	2,000.715	22.63	0.7203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			311.70540	367.942	22.68	0.2751	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,896.87430	1,714.535	22.17	0.6756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			354.80980	418.758	22.35	0.3063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,011.00980	1,824.158	22.35	0.6937	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			342.59660	404.387	22.44	0.2976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,068.79660	1,879.786	22.44	0.7024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			340.89230	402.377	22.45	0.2964	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,776.84590	1,599.127	21.97	0.6553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			396.35910	467.369	22.06	0.3351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,832.55910	1,652.769	22.06	0.6649	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			384.53300	453.660	22.15	0.3271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,880.73300	1,699.060	22.15	0.6729	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			380.67430	449.135	22.17	0.3244	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,468.20000	1,304.889	21.40	0.5962	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			454.29190	533.892	21.68	0.3733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,620.49190	1,449.292	21.68	0.6267	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			0.00000	505.659	21.84	0.3573	69,406,795.52	137,260	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			0.00000	1,531.059	21.84	0.6427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			410.64590	483.727	21.97	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,328.47890	1,173.194	21.13	0.5655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			541.27020	635.053	21.19	0.4279	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,357.47020	1,200.454	21.19	0.5721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			538.55410	631.908	21.20	0.4262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,364.75410	1,207.308	21.20	0.5738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			502.00000	589.489	21.40	0.4038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,159.59500	1,016.270	20.82	0.5243	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			589.69550	691.419	20.96	0.4565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,235.89550	1,086.819	20.96	0.5435	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			555.06750	651.019	21.12	0.4362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,321.26750	1,166.419	21.12	0.5638	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			552.27890	647.794	21.13	0.4345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			925.91310	801.334	20.39	0.4584	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			679.99260	796.044	20.61	0.5063	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,046.19260	911.444	20.61	0.4937	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			645.85740	757.076	20.73	0.4882	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,112.05740	972.476	20.73	0.5118	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			623.39500	730.870	20.82	0.4757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			789.91720	678.414	20.14	0.4145	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			835.01960	973.282	20.16	0.5816	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			801.21960	688.682	20.16	0.4184	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			753.56390	880.375	20.38	0.5435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			919.76390	795.775	20.38	0.4565	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			749.71310	875.934	20.39	0.5416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			640.21190	543.367	19.84	0.3603	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			925.61850	1,074.318	19.95	0.6203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			691.81850	589.718	19.95	0.3797	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			874.78620	1,017.724	20.07	0.5990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			750.98620	643.124	20.07	0.4010	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			843.71720	983.014	20.14	0.5855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			520.54310	436.824	19.57	0.3120	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,077.19160	1,241.661	19.63	0.6784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			543.39160	457.061	19.63	0.3216	30,166,019.40	66,000	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,009.14670	1,166.788	19.77	0.6533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			605.34670	512.188	19.77	0.3467	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			974.01190	1,127.966	19.84	0.6397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			339.88270	283.868	19.25	0.2298	12,830,829.08	45,200	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,248.39410	1,429.420	19.34	0.7350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			414.59410	344.820	19.34	0.2650	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,230.37020	1,409.248	19.35	0.7296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			426.57020	354.648	19.35	0.2704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,104.34310	1,271.424	19.57	0.6880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			167.11490	135.613	18.89	0.1308	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,733.54250	1,949.033	19.03	0.8483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			199.74250	164.433	19.03	0.1517	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,583.62120	1,791.406	19.12	0.8189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			249.82120	206.806	19.12	0.1811	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,373.68270	1,568.468	19.25	0.7702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,072.60830	953.634	20.42	0.4386	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			874.51640	997.109	20.81	0.5111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,287.71640	1,154.509	20.81	0.4889	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			252.60500	276.841	25.40	0.1730	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,345.80500	4,114.241	25.40	0.8270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			586.58250	668.964	22.04	0.3753	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,049.78250	1,876.364	22.04	0.6247	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			534.36900	610.219	22.36	0.3480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,247.56900	2,067.620	22.36	0.6520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			114.36630	133.490	26.75	0.0910	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,247.56630	6,010.889	26.75	0.9090	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	18.44	Call		320.46990	361.928	23.96	0.2233	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,473.66990	3,259.328	23.96	0.7767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		276.80350	305.620	24.77	0.1907	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,990.00350	3,763.020	24.77	0.8093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,051.54480	1,194.173	20.27	0.5812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		994.74480	881.573	20.27	0.4188	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,007.29540	1,144.968	20.39	0.5644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,060.49540	942.368	20.39	0.4356	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,003.34410	1,140.593	20.41	0.5629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,066.54410	947.993	20.41	0.4371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		860.92330	981.860	20.85	0.5054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,314.12330	1,179.260	20.85	0.4946	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		321.35220	363.189	23.95	0.2240	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,464.55220	3,250.589	23.95	0.7760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		999.40830	1,136.234	20.42	0.5614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,271.81790	1,420.765	20.45	0.5812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,205.21790	1,091.165	20.45	0.4188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,267.89910	1,416.423	20.46	0.5800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,211.29910	1,096.823	20.46	0.4200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		585.58290	652.517	23.25	0.3148	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		187.95640	175.048	18.36	0.1163	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,547.03640	1,727.404	19.82	0.6624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		850.43640	767.804	19.82	0.3376	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,193.08960	1,079.883	20.43	0.4162	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		414.85910	447.554	25.19	0.2231	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,538.25910	4,307.954	25.19	0.7769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,172.68650	1,312.296	20.74	0.5490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,366.08650	1,242.696	20.74	0.4510	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,774.55640	3,024.648	18.36	0.8837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,148.98290	2,952.917	23.25	0.6852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		512.99890	569.533	23.78	0.2798	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,576.39890	3,369.933	23.78	0.7202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,275.74400	1,425.120	20.44	0.5825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,199.14400	1,085.520	20.44	0.4175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		1,279.68960	1,429.483	20.43	0.5838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,632.05490	2,454.398	22.37	0.5917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		915.85750	1,009.059	22.35	0.4100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,616.55750	2,439.459	22.35	0.5900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		913.60600	1,006.521	22.36	0.4091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,624.30600	2,446.921	22.36	0.5909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		911.35490	1,003.998	22.37	0.4083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,093.37860	1,193.106	22.25	0.4359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,686.57860	2,512.106	22.25	0.5641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,090.94030	1,190.388	22.26	0.4351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,694.14030	2,519.388	22.26	0.5649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,095.83120	1,195.832	22.24	0.4367	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,679.03120	2,504.832	22.24	0.5633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,194.06830	1,292.466	22.35	0.4378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,949.76830	2,770.066	22.35	0.5622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,191.65690	1,289.785	22.35	0.4371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,957.35690	2,777.385	22.35	0.5629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,196.48600	1,295.162	22.34	0.4385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,942.18600	2,762.762	22.34	0.5615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,285.56210	1,382.695	22.42	0.4393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,203.76210	3,018.895	22.42	0.5607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,283.18030	1,380.103	22.43	0.4386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,211.38030	3,026.303	22.43	0.5614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,287.94980	1,385.292	22.41	0.4399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,196.14980	3,011.492	22.41	0.5601	0.00	0	0
Total \$ / R Option												115,636,180.00	264,460	1,408,646
Total \$ / R												1,365,389,603.80	346,869	2,370,019
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.00850		14.76330			0.0000	6,828,867.50	455	881
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.28460		15.03380			0.0000	0.00	0	70
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.54260		15.28680			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.84960		15.58660			0.0000	0.00	0	0
Total \$ / R MAXI Future												6,828,867.50	455	1,005
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			44,964.18070	56,166.245	20.24	0.5237	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			67,634.18070	54,316.245	20.24	0.4763	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			44,594.19690	55,711.884	20.25	0.5209	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			68,264.19690	54,861.884	20.25	0.4791	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			44,226.90680	55,273.792	20.26	0.5180	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			68,896.90680	55,423.792	20.26	0.4820	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			83,894.71050	97,628.634	20.10	0.5836	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			79,514.71050	68,168.635	20.10	0.4164	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			83,467.90240	97,148.935	20.12	0.5817	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			80,087.90240	68,688.935	20.12	0.4183	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			83,042.67570	96,671.287	20.13	0.5797	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			80,662.67570	69,211.287	20.13	0.4203	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			224,756.90490	206,761.950	22.36	0.6520	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			53,236.60060	60,799.239	22.37	0.3469	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			225,556.60060	207,539.239	22.37	0.6531	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			53,638.06660	61,245.118	22.34	0.3490	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			223,958.06660	205,985.118	22.34	0.6510	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			53,436.90490	61,021.950	22.36	0.3480	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			97,651.44630	109,455.542	21.34	0.4799	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			175,991.44630	161,495.542	21.34	0.5201	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			97,352.87260	109,120.702	21.35	0.4788	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			176,692.87260	162,160.702	21.35	0.5212	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			97,054.74140	108,787.587	21.36	0.4776	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put		177,394.74140	162,827.587		21.36	0.5224	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												6,828,867.50	455	1,005
£ / R	On 15/08/2016	Foreign Exchange Future				19.45670		19.48810			0.0000	0.00	0	131
£ / R	On 08/09/2016	Foreign Exchange Future				19.55530		19.58690			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				19.60170		19.63270			0.0000	166,124,407.50	8,475	65,098
£ / R	On 19/12/2016	Foreign Exchange Future				19.98910		20.01700			0.0000	0.00	0	679
£ / R	On 13/03/2017	Foreign Exchange Future				20.35540		20.38230			0.0000	0.00	0	287
£ / R	On 25/04/2017	Foreign Exchange Future				20.54500		20.57150			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				20.79120		20.81610			0.0000	0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future				21.03000		21.04480			0.0000	0.00	0	520
Total £ / R Future												166,124,407.50	8,475	76,313
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call			166.64590	159.100		18.22	0.2356	0.00	0	0
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put			1,048.54590	1,072.399		18.22	0.7644	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			47.28170	44.837		19.79	0.0649	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			2,730.38170	2,759.537		19.79	0.9351	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			9.41870	9.058		28.40	0.0116	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			6,272.51870	6,303.758		28.40	0.9884	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			126.18130	119.242		18.26	0.1564	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			1,739.28130	1,763.942		18.26	0.8436	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			48.08410	45.560		19.76	0.0659	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put			2,711.18410	2,740.260		19.76	0.9341	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call			47.68160	45.196		19.77	0.0654	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put			2,720.78160	2,749.896		19.77	0.9346	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call			1,028.53720	1,007.617		16.89	0.6955	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put			295.83720	305.917		16.89	0.3045	0.00	0	15,000
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call			526.87000	513.943		17.32	0.4574	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put			724.17000	742.243		17.32	0.5426	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call			303.60710	295.067		17.84	0.3030	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put			3,402.78400	3,432.232		20.32	0.9533	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call			35.19760	33.656		20.34	0.0464	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put			3,412.49760	3,441.955		20.34	0.9536	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put			2,355.75120	2,383.716		19.00	0.8917	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call			53.46500	51.372		19.72	0.0684	0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put			2,920.76500	2,949.672		19.72	0.9316	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call			20.93120	21.607		27.49	0.0243	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put			5,688.23120	5,719.907		27.49	0.9757	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call			35.48400	33.932		20.32	0.0467	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put			1,180.90710	1,203.367		17.84	0.6970	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Call			35.77200	34.211		20.31	0.0471	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Put			3,393.07200	3,422.511		20.31	0.9529	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call			22.04460	22.443		21.29	0.0313	0.00	0	10,000
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put			3,989.34460	4,020.743		21.29	0.9687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			88.45120	85.416	19.00	0.1083	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			283.75530	283.491	20.19	0.1986	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,916.75530	2,944.391	20.19	0.8014	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.77340	17.328	20.40	0.0181	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			6,939.77340	6,968.228	20.40	0.9819	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			286.58940	286.315	20.18	0.2002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			322.64970	334.717	17.70	0.2274	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,230.16950	3,257.970	20.40	0.8291	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			105.99720	106.500	20.85	0.0868	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,548.99720	4,577.400	20.85	0.9132	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,999.49300	2,974.906	18.27	0.9050	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			112.49300	115.806	18.27	0.0950	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,929.64970	1,913.817	17.70	0.7726	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,899.58940	2,927.215	20.18	0.7998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			285.16890	284.899	20.19	0.1994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,908.16890	2,935.799	20.19	0.8006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			515.75470	514.201	19.34	0.3229	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,908.75470	1,935.101	19.34	0.6771	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			237.16950	237.070	20.40	0.1709	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			422.06080	424.095	21.65	0.2201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,799.76080	3,828.695	21.65	0.7799	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			424.86630	426.894	21.63	0.2213	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,782.56630	3,811.494	21.63	0.7787	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			423.45860	425.490	21.64	0.2207	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,791.15860	3,820.090	21.64	0.7793	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			540.34650	543.260	22.03	0.2473	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,948.84650	3,978.260	22.03	0.7527	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			3,223.90000	3,248.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,203.90000	3,228.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,213.90000	3,238.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			956.42140	967.976	22.73	0.3026	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,071.62140	5,097.976	22.73	0.6974	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			959.02540	970.607	22.71	0.3033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,054.22540	5,080.607	22.71	0.6967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			957.72180	969.290	22.72	0.3030	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,062.92180	5,089.290	22.72	0.6970	0.00	0	0
Total £ / R Option												0.00	0	67,832
Total £ / R												166,124,407.50	8,475	144,145
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14813		0.14430			0.0000	0.00	0	760
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15139		0.14747			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15449		0.15050			0.0000	0.00	0	1,490

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 Future			0.15822		0.15411			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,719
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,430.99090	3,813.056	21.19	0.9991	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.69090	0.356	21.19	0.0009	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,433.35670	2,814.910	18.42	0.9946	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			3.05670	2.210	18.42	0.0054	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,469.03320	1,828.555	16.18	0.9644	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			38.73320	15.855	16.18	0.0356	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,252.70000	25,861.400	26.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,252.70000	26,861.400	26.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,252.70000	27,861.400	26.45	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,471.23620	1,752.078	17.17	0.7772	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			421.53620	303.178	17.17	0.2228	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			973.84930	1,160.522	18.26	0.6066	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			924.14930	711.622	18.26	0.3934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			651.31960	779.737	19.86	0.4481	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,601.61960	1,330.837	19.86	0.5519	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			961.89880	759.732	18.71	0.3509	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,003.39610	1,160.833	20.14	0.5166	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,592.09610	1,338.933	20.14	0.4834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			746.79220	859.384	21.42	0.4059	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,335.49220	2,037.485	21.42	0.5941	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,373.19880	1,581.632	18.71	0.6491	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,719
€ / R	On	13/07/2016	Foreign Exchange Future			16.47100		16.22620			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.53010		16.28450			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.59920		16.35230			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.73710		16.48750			0.0000	7,414,535.30	443	47,384
€ / R	On	30/09/2016	Foreign Exchange Future			16.78110		16.53090			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			17.10510		16.84870			0.0000	564,468.30	33	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			17.45540		17.19230			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.87340		17.60260			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.01790		17.73980			0.0000	0.00	0	0
Total € / R Future												7,979,003.60	476	147,828
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			23.40240	54.081	19.66	0.2038	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			677.20240	463.082	19.66	0.7962	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			162.24870	240.417	19.21	0.4179	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	29/07/2016	Foreign Exchange Option	16.72	Put			597.74870	430.317	19.21	0.5821	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			240.26170	322.352	18.78	0.4329	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			697.96170	533.152	18.78	0.5671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			75.10620	56.458	18.53	0.0842	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,603.89680	1,834.199	18.50	0.9149	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			76.39680	57.099	18.50	0.0851	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			373.71660	456.679	18.85	0.4450	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			886.21660	719.579	18.85	0.5550	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,621.33270	1,852.925	18.56	0.9167	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			73.83270	55.825	18.56	0.0833	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,612.60620	1,843.558	18.53	0.9158	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			439.76580	527.666	18.93	0.4676	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			888.86580	726.566	18.93	0.5324	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			967.74520	826.134	19.09	0.4553	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,091.95810	1,241.982	18.66	0.6542	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			857.01010	978.240	19.02	0.5628	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			908.31010	773.140	19.02	0.4372	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			961.72070	820.751	19.08	0.4535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			100.33750	97.608	24.61	0.0806	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,151.63750	4,892.508	24.61	0.9194	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			816.44520	931.234	19.09	0.5447	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			812.48730	926.636	19.09	0.5429	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			973.78730	831.536	19.09	0.4571	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			141.26270	146.336	23.02	0.1193	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,092.56270	3,841.236	23.02	0.8807	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			820.42070	935.851	19.08	0.5465	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			643.25810	536.882	18.66	0.3458	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,157.09050	1,958.071	20.60	0.6259	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			643.95880	708.667	20.58	0.3763	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,141.65880	1,943.267	20.58	0.6237	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			641.67020	706.064	20.59	0.3752	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,149.37020	1,950.664	20.59	0.6248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			639.39050	703.471	20.60	0.3741	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			861.04960	930.681	20.81	0.4013	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,458.44960	2,257.281	20.81	0.5987	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			865.84130	936.071	20.79	0.4031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,443.24130	2,242.671	20.79	0.5969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			863.43830	933.375	20.80	0.4022	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,450.83830	2,249.975	20.80	0.5978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,748.84790	2,548.921	21.17	0.5851	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,026.22580	1,104.130	21.18	0.4141	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,756.42580	2,556.230	21.18	0.5859	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,023.81060	1,101.439	21.19	0.4133	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,764.01060	2,563.540	21.19	0.5867	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,028.64790	1,106.821	21.17	0.4149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	6,622
Total € / R												7,979,003.60	476	154,450
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.17980		11.10540			0.0000	55,899.00	5	8,468
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.35050		11.27320			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.51050		11.43080			0.0000	0.00	0	2,937
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.70210		11.61950			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.73620		11.64840			0.0000	0.00	0	0
Total AU\$ / R Future												55,899.00	5	11,786
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			34.92080	30.427	14.99	0.0845	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			931.38340	1,001.132	14.98	0.9134	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			35.98340	31.332	14.98	0.0866	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			949.28470	1,019.344	14.99	0.9176	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			33.88470	29.544	14.99	0.0824	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			940.32080	1,010.227	14.99	0.9155	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			793.41330	857.054	14.64	0.7498	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.21330	176.554	14.64	0.2502	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			786.25380	849.686	14.63	0.7469	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			193.05380	179.186	14.63	0.2531	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			800.60400	864.454	14.65	0.7527	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.40400	173.954	14.65	0.2473	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			385.90480	420.283	15.87	0.4133	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			905.10480	859.783	15.87	0.5867	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			382.95000	417.104	15.88	0.4110	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			912.15000	866.604	15.88	0.5890	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			388.87790	423.485	15.85	0.4157	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			898.07790	852.985	15.85	0.5843	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			978.71970	937.452	16.22	0.5420	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			544.94730	586.070	16.23	0.4560	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			985.44730	943.970	16.23	0.5440	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			541.69410	582.608	16.24	0.4540	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			992.19410	950.508	16.24	0.5460	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			548.21970	589.552	16.22	0.4580	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			631.84930	672.944	16.69	0.4576	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,153.44930	1,106.744	16.69	0.5424	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			628.58850	669.496	16.70	0.4559	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,160.18850	1,113.296	16.70	0.5441	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			625.34910	666.064	16.71	0.4542	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,166.94910	1,119.864	16.71	0.5458	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												55,899.00	5	11,786
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.58510		11.50040			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.79950		11.71210			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.00110		11.91140			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			90.56690	104.811	17.24	0.2107	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			970.16690	899.711	17.24	0.7893	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			89.18640	103.228	17.26	0.2080	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			978.78640	908.128	17.26	0.7920	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			87.82770	101.667	17.28	0.2054	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			987.42770	916.567	17.28	0.7946	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			242.63290	266.551	16.99	0.3209	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,060.53290	997.051	16.99	0.6791	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			246.88220	271.236	16.96	0.3255	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,044.78220	981.736	16.96	0.6745	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			244.74940	268.881	16.97	0.3232	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,052.64940	989.381	16.97	0.6768	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			368.23690	398.016	17.21	0.3662	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,186.83690	1,126.916	17.21	0.6338	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			365.87660	395.450	17.22	0.3643	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,194.47660	1,134.350	17.22	0.6357	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			363.52920	392.905	17.24	0.3624	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,202.12920	1,141.805	17.24	0.6376	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			15.47040		15.25960			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.83840		15.62210			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.18620		15.96440			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			164.72650	204.658	20.92	0.2449	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,505.12650	1,334.258	20.92	0.7551	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			163.27550	202.878	20.94	0.2432	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,513.67550	1,342.479	20.94	0.7568	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			161.83740	201.115	20.96	0.2414	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,522.23740	1,350.715	20.96	0.7586	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			482.80860	551.085	20.94	0.3809	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,560.70860	1,412.685	20.94	0.6191	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			487.60010	556.489	20.91	0.3839	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,545.50010	1,398.089	20.91	0.6161	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			485.20000	553.778	20.92	0.3824	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,553.10000	1,405.378	20.92	0.6176	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			714.22190	793.274	21.54	0.4175	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,819.82190	1,677.074	21.54	0.5825	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			719.43060	799.011	21.51	0.4199	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,805.03060	1,662.811	21.51	0.5801	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			716.82350	796.135	21.53	0.4187	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,812.42350	1,669.935	21.53	0.5813	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			2.23630		2.20440			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.26750		2.23460			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.29410		2.26080			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			139.94030	189.384	20.44	0.1757	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,595.94030	2,326.384	20.44	0.8243	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			129.80420	176.770	20.53	0.1658	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,685.80420	2,413.770	20.53	0.8342	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			120.36380	164.968	20.61	0.1563	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,776.36380	2,501.968	20.61	0.8437	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			458.66400	553.209	19.84	0.3051	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,612.66400	2,378.209	19.84	0.6949	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			439.92390	531.247	19.91	0.2953	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,693.92390	2,456.247	19.91	0.7047	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			421.94560	510.140	19.97	0.2858	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,775.94560	2,535.140	19.97	0.7142	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			695.85710	805.001	20.22	0.3427	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,987.85710	2,764.002	20.22	0.6573	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			674.54110	780.986	20.27	0.3346	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,066.54110	2,839.986	20.27	0.6654	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			717.84880	829.747	20.16	0.3510	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,909.84880	2,688.747	20.16	0.6490	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			2.24630		2.21570			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.29630		2.26480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			237.94580	305.985	19.80	0.2607	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,980.94580	1,742.985	19.80	0.7393	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			222.00450	286.179	19.89	0.2470	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,065.00450	1,823.179	19.89	0.7530	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			206.86500	266.262	19.93	0.2333	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,149.86500	1,903.262	19.93	0.7667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			507.12090	597.541	19.98	0.3185	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,559.12090	2,334.541	19.98	0.6815	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			487.30860	574.464	20.05	0.3086	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,639.30860	2,411.465	20.05	0.6914	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			468.26760	552.248	20.11	0.2990	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,720.26760	2,489.248	20.11	0.7010	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93620		1.90470			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97270		1.94030			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.00590		1.97290			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			158.93820	209.501	22.27	0.2000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,311.93820	2,047.501	22.27	0.8000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			147.98930	195.610	22.39	0.1887	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,400.98930	2,133.610	22.39	0.8113	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			137.79490	182.633	22.51	0.1780	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,490.79490	2,220.633	22.51	0.8220	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			502.43910	594.745	21.56	0.3369	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,299.43910	2,067.745	21.56	0.6631	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			483.17180	572.005	21.67	0.3263	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,380.17180	2,145.005	21.67	0.6737	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			464.71840	550.190	21.78	0.3160	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,461.71840	2,223.190	21.78	0.6840	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			772.03190	887.265	21.34	0.3908	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,443.03190	2,228.265	21.34	0.6092	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			749.32680	860.889	21.43	0.3815	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,520.32680	2,301.889	21.43	0.6185	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			727.39160	835.616	21.52	0.3724	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,598.39160	2,376.616	21.52	0.6276	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			0.14660		0.14410			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14650		0.14420			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14570		0.14450			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			0.05230		0.05110			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05210		0.05050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05170		0.04980			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			10.71900		10.64260			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.87020		10.79190			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.01300		10.93300			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			1,198.62630	1,275.766	16.81	0.9522	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			16.02630	16.766	16.81	0.0478	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,188.95000	1,266.114	16.77	0.9513	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			16.35000	17.115	16.77	0.0487	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,179.28060	1,256.470	16.72	0.9503	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			16.68060	17.470	16.72	0.0497	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			426.93740	474.258	15.84	0.5283	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			485.03740	454.058	15.84	0.4717	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			422.77320	469.800	15.86	0.5249	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			490.87320	459.600	15.86	0.4751	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			418.64350	465.377	15.87	0.5215	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			496.74350	465.177	15.87	0.4785	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			527.71480	573.819	16.74	0.5077	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			684.71480	650.819	16.74	0.4923	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			523.84320	569.704	16.75	0.5051	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			690.84320	656.704	16.75	0.4949	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			519.99710	565.612	16.76	0.5026	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			696.99710	662.612	16.76	0.4974	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			1.37240		1.36150			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38650		1.37530			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39870		1.38750			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			585.00000	476.000		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			385.00000	276.000		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			485.00000	376.000		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			347.00000	235.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			447.00000	335.000		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			247.00000	135.000		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			325.00000	213.000		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			425.00000	313.000		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			525.00000	413.000		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			1.11520		1.11680			0.0000	0.00	0	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11910		1.12070			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12310		1.12470			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,073
Total QUANTO € / \$												0.00	0	13,073
RAIN	On	19/09/2016	Foreign Exchange Future			26,176.42000		25,784.02000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,677.57000		26,274.32000			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			11.11380		10.97300			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.30980		11.16790			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			132.11930	168.670	17.78	0.3055	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			779.11930	674.869	17.78	0.6945	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			130.14270	166.250	17.79	0.3020	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			787.14270	682.450	17.79	0.6980	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			128.19370	163.862	17.81	0.2986	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			795.19370	690.062	17.81	0.7014	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			285.83280	335.679	17.64	0.3810	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			927.93280	835.879	17.64	0.6190	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			283.32550	332.791	17.66	0.3784	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			935.42550	842.991	17.66	0.6216	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			280.84280	329.929	17.68	0.3759	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			942.94280	850.129	17.68	0.6241	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.04350		4.99340			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			5.03900		4.98800			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			43.38960	55.093	14.94	0.2708	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			319.98960	281.593	14.94	0.7292	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			47.33320	59.811	14.88	0.2888	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			303.93320	266.311	14.88	0.7112	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			45.32460	57.410	14.91	0.2797	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			311.92460	273.910	14.91	0.7203	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			90.31770	106.134	14.93	0.3333	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			392.31770	357.134	14.93	0.6667	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			88.07360	103.566	14.96	0.3270	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			400.07360	364.566	14.96	0.6730	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			85.88250	101.054	14.99	0.3207	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			407.88250	372.054	14.99	0.6793	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.47570		1.45750			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.41030		1.40210			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.35770		1.35000			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,430,741,601.40	91,820	1,228,835
Total Options									115,636,180.00	264,460	1,483,100
Grand Total:									1,546,377,781.40	356,280	2,711,935