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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/07/2016 Foreign Exchange Future			14.33730		14.21750			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.35460		14.22920			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.35750		14.23200			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.36030		14.23480			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.36310		14.23760			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.36600		14.24040			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.37450		14.24890			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.38580		14.26020			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.40280		14.27710			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.41410		14.28840			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.41700		14.29120			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.41980		14.29410			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.42270		14.29690			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.43680		14.31090			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.44530		14.31930			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.45380		14.32780			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.45950		14.33340			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.47650		14.35020			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.48220		14.35580			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.48500		14.35860			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.49630		14.36990			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Future			14.50200		14.37550			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.51330		14.38670			0.0000	322,703,225.50	22,235	632,321
\$ / R	On	27/09/2016	Foreign Exchange Future			14.53590		14.40900			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.53870		14.41180			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.54440		14.41740			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.58390		14.45640			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.61820		14.49050			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.62110		14.49340			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.65280		14.52500			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.68160		14.55370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.71340		14.58530			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.75950		14.63120			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.77390		14.64560			0.0000	57,706,853.40	3,906	118,272
\$ / R	On	13/01/2017	Foreign Exchange Future			14.84600		14.71740			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.01740		14.88820			0.0000	36,777,612.60	2,449	29,334
\$ / R	On	12/04/2017	Foreign Exchange Future			15.10470		14.97510			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.30710		15.17730			0.0000	61,565,156.20	4,022	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.37570		15.24580			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.42150		15.28830			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.45870		15.32450			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.49600		15.36060			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.53320		15.39670			0.0000	0.00	0	70
Total \$ / R Future												478,752,847.70	32,612	952,733
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			0.61230	0.000	13.08	0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			603.11230	482.700	13.08	1.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			14.35730	16.185	21.92	0.0711	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			935.15730	811.584	21.92	0.9289	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			169.85600	224.549	17.69	0.6043	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			190.65600	119.949	17.69	0.3957	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.61940	0.545	29.54	0.0025	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,368.61940	2,243.045	29.54	0.9975	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.09980	0.094	40.00	0.0004	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,958.09980	3,832.594	40.00	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.12730	0.086	31.82	0.0004	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,215.32730	3,089.786	31.82	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,434.87130	2,560.342	30.90	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.07130	0.042	30.90	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			755.84290	874.154	21.77	0.9435	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			21.04290	13.855	21.77	0.0565	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.26020	0.194	30.86	0.0009	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,895.46020	2,769.894	30.86	0.9991	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			60.56350	73.355	20.27	0.2330	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			602.96350	490.255	20.27	0.7670	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			5.64740	6.028	25.06	0.0232	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,625.24740	1,500.028	25.06	0.9768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			135.06660	168.315	18.81	0.4099	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			406.16660	313.815	18.81	0.5901	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			94.82750	117.527	19.19	0.3131	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			525.92750	423.027	19.19	0.6869	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			52.96340	69.213	19.44	0.1913	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			792.76340	683.413	19.44	0.8087	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			41.03790	54.207	19.57	0.1566	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			880.83790	768.407	19.57	0.8434	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			231.13340	276.362	18.53	0.4951	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			384.03340	303.562	18.53	0.5049	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			30.03610	36.052	20.68	0.0968	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,272.93610	1,153.252	20.68	0.9032	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,584.22310	1,706.300	20.81	0.9878	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			7.12310	3.500	20.81	0.0122	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			5.07660	5.823	22.68	0.0173	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,326.67660	2,201.723	22.68	0.9827	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			25.46300	29.751	21.20	0.0752	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,544.26300	1,422.751	21.20	0.9248	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.00000	314.404	18.47	0.5060	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			0.00000	324.604	18.47	0.4940	4,284,767.52	13,200	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			26.07440	30.793	21.33	0.0760	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,571.97440	1,450.993	21.33	0.9240	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			1.72500	1.772	24.11	0.0054	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,097.62500	2,971.972	24.11	0.9946	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			20.79130	24.591	21.68	0.0612	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,733.89130	1,611.891	21.68	0.9388	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			17.51220	20.822	22.10	0.0492	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,016.61220	1,894.022	22.10	0.9508	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.86200	1.865	24.38	0.0051	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,612.56200	3,486.565	24.38	0.9949	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,521.41250	2,646.780	22.92	0.9959	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.11250	1.479	22.92	0.0041	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			900.75790	1,003.842	18.10	0.8714	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			81.45790	58.542	18.10	0.1286	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			2.24230	2.293	23.62	0.0063	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,382.94230	3,256.993	23.62	0.9937	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			131.63390	154.295	19.74	0.2629	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			943.83390	840.495	19.74	0.7371	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			187.24840	218.291	19.40	0.3389	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			773.84840	678.791	19.40	0.6611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			4.33020	5.260	23.24	0.0122	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,394.13020	3,268.760	23.24	0.9878	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			3.94880	4.801	23.30	0.0112	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,453.74880	3,328.301	23.30	0.9888	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			951.14870	1,052.803	17.93	0.8545	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			100.94870	76.303	17.93	0.1455	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			798.53330	891.559	17.98	0.7992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			148.33330	115.059	17.98	0.2008	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			9.53330	12.409	23.04	0.0260	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,953.73330	2,830.209	23.04	0.9740	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			752.57090	841.754	18.07	0.7714	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			176.77090	139.554	18.07	0.2286	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			4.75200	6.915	23.72	0.0149	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,446.15200	3,321.915	23.72	0.9851	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			966.59490	1,067.767	18.04	0.8490	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			107.99490	82.767	18.04	0.1510	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			206.28130	238.590	19.54	0.3379	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			847.68130	753.590	19.54	0.6621	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			32.51690	39.009	22.13	0.0722	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,173.91690	2,054.009	22.13	0.9278	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			234.00920	269.467	19.38	0.3620	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			814.10920	723.166	19.38	0.6380	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			3.85170	3.759	25.50	0.0078	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,343.95170	4,217.459	25.50	0.9922	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,167.60280	1,275.365	18.24	0.8846	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			82.10280	63.365	18.24	0.1154	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,158.97200	1,266.418	18.22	0.8830	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			83.47200	64.418	18.22	0.1170	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,150.36190	1,257.486	18.19	0.8813	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			84.86190	65.486	18.19	0.1187	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,224.77110	1,333.623	18.07	0.8913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			78.07110	60.323	18.07	0.1087	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,181.36560	1,288.690	17.96	0.8833	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			84.66560	65.390	17.96	0.1167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,172.74410	1,279.766	17.93	0.8816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			86.04410	66.466	17.93	0.1184	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			876.04110	969.316	18.00	0.7912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			169.34110	136.016	18.00	0.2088	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			661.21480	740.419	18.06	0.6940	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			274.51480	227.118	18.06	0.3060	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,164.43040	1,271.141	17.94	0.8796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			87.73040	67.841	17.94	0.1204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			965.21650	1,063.243	17.98	0.8230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			138.51650	109.943	17.98	0.1770	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			370.64120	421.062	18.76	0.4861	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			583.94120	507.762	18.76	0.5139	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			861.61690	954.068	18.01	0.7857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			174.91690	140.768	18.01	0.2143	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			805.21350	894.283	18.02	0.7627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			198.51350	160.983	18.02	0.2373	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			328.36730	374.081	18.97	0.4463	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			661.66730	580.781	18.97	0.5537	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		548.50160	618.223	18.24	0.6256	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		361.80160	304.923	18.24	0.3744	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		409.36350	463.919	18.58	0.5204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		522.66350	450.619	18.58	0.4796	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		245.86720	281.781	19.46	0.3604	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		859.16720	768.481	19.46	0.6396	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		363.28530	412.903	18.79	0.4794	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		596.58530	519.603	18.79	0.5206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		335.10650	381.586	18.93	0.4528	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		648.40650	568.286	18.93	0.5472	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		129.42650	149.941	20.50	0.2164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,342.72650	1,236.641	20.50	0.7836	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		315.24260	359.454	19.04	0.4334	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		688.54260	606.154	19.04	0.5666	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		287.39750	328.351	19.20	0.4051	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		750.69750	665.051	19.20	0.5949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		83.51000	97.372	21.18	0.1497	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,696.81000	1,584.072	21.18	0.8503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		178.88790	206.191	19.98	0.2814	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,092.18790	992.891	19.98	0.7186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		144.26580	166.854	20.33	0.2365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,257.56580	1,153.554	20.33	0.7635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		56.07650	65.855	21.78	0.1062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,029.37650	1,912.555	21.78	0.8938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		116.03170	134.650	20.67	0.1976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,429.33170	1,321.350	20.67	0.8024	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		97.37600	113.292	20.94	0.1706	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,570.67600	1,459.992	20.94	0.8294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		40.53640	48.253	22.20	0.0806	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,293.83640	2,174.953	22.20	0.9194	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		80.80480	94.261	21.23	0.1455	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,724.10480	1,610.961	21.23	0.8545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		62.11240	72.715	21.64	0.1159	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,945.41240	1,829.415	21.64	0.8841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		31.40620	37.827	22.53	0.0647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,504.70620	2,384.527	22.53	0.9353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		54.16290	63.695	21.82	0.1031	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,057.46290	1,940.395	21.82	0.8969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		47.13320	55.743	22.00	0.0916	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,170.43320	2,052.443	22.00	0.9084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		11.96360	15.213	23.79	0.0280	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,325.26360	3,201.913	23.79	0.9720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		39.60700	47.194	22.23	0.0790	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,312.90700	2,193.895	22.23	0.9210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		37.81080	45.148	22.29	0.0759	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,351.11080	2,231.848	22.29	0.9241	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	19.55	Call		2.16000	1.694	25.56	0.0036	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,165.46000	5,038.394	25.56	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		26.70440	32.423	22.74	0.0562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,640.00440	2,519.123	22.74	0.9438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		15.02100	18.831	23.49	0.0341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,128.32100	3,005.531	23.49	0.9659	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		376.34660	424.416	18.97	0.4678	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		657.34660	578.516	18.97	0.5322	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,051.99960	1,152.235	18.03	0.8283	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		140.19960	113.535	18.03	0.1717	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		11.26850	12.895	24.33	0.0224	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,849.46850	3,724.195	24.33	0.9776	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		9.64950	10.696	24.42	0.0189	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,007.84950	3,881.996	24.42	0.9811	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,617.63530	2,743.726	20.40	0.9894	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.83530	5.026	20.40	0.0106	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		221.70460	251.547	20.07	0.3074	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,104.30460	1,007.147	20.07	0.6926	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		197.06660	220.445	20.70	0.2560	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,430.66660	1,326.545	20.70	0.7440	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		20.84430	26.376	25.51	0.0352	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,380.34430	4,258.175	25.51	0.9648	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,699.07370	2,825.772	18.83	0.9858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.57370	7.572	18.83	0.0142	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,171.55900	1,271.101	18.02	0.8103	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		181.05900	152.901	18.02	0.1897	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		22.13070	27.631	25.36	0.0369	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,301.63070	4,179.431	25.36	0.9631	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		383.62810	424.814	19.62	0.4090	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		950.22810	863.714	19.62	0.5910	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		167.67870	186.095	21.33	0.2087	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,814.27870	1,704.995	21.33	0.7913	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,369.18980	1,477.237	18.00	0.8584	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		125.78980	106.137	18.00	0.1416	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		458.92430	504.396	19.38	0.4482	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		883.92430	801.596	19.38	0.5518	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		174.81130	192.618	21.48	0.2052	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,949.81130	1,839.819	21.48	0.7948	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		167.46220	184.561	21.57	0.1978	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,002.46220	1,891.761	21.57	0.8022	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		117.26790	128.711	22.52	0.1385	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,653.56790	2,537.111	22.52	0.8615	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,444.01050	1,547.069	17.76	0.8489	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		150.31050	125.469	17.76	0.1511	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		321.90280	351.973	20.38	0.3267	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,368.20280	1,270.373	20.38	0.6733	0.00	0	9,615

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		39.93860	45.121	26.11	0.0490	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,854.63860	4,731.721	26.11	0.9510	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,801.04490	2,924.993	17.90	0.9810	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.74490	11.593	17.90	0.0190	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,305.23670	1,402.136	17.89	0.8003	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		219.93670	188.736	17.89	0.1997	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,062.28930	2,176.418	17.27	0.9260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		71.08930	56.918	17.27	0.0740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,053.47010	2,167.430	17.28	0.9249	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		72.27010	57.930	17.28	0.0751	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,044.66730	2,158.456	17.29	0.9238	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		73.46730	58.956	17.29	0.0762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,545.69620	1,647.118	17.85	0.8322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		190.09620	163.218	17.85	0.1678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,538.19900	1,639.289	17.85	0.8305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		192.59900	165.389	17.85	0.1695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,530.58160	1,631.406	17.86	0.8288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,294.58780	12,166.308	26.24	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,858.55000	2,985.865	17.00	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.95000	11.965	17.00	0.0192	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,772.16710	1,882.564	17.64	0.8777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		126.56710	108.664	17.64	0.1223	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,671.05440	6,544.436	26.24	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,598.71880	1,702.476	17.80	0.8439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		173.11880	148.576	17.80	0.1561	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		4.54650	5.022	26.24	0.0064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,368.94650	8,241.122	26.24	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.18780	0.208	26.24	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,276.72950	6,150.657	26.24	0.9732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		20.75960	22.837	26.24	0.0252	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,375.15960	6,248.937	26.24	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		17.40810	19.163	26.24	0.0215	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,611.80810	6,485.263	26.24	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		16.65440	18.336	26.24	0.0207	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,688.77270	5,563.830	26.24	0.9608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		32.93730	36.161	26.24	0.0378	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,747.33730	5,622.261	26.24	0.9622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		24.01130	26.399	26.24	0.0286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,178.41130	6,052.499	26.24	0.9714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		22.32950	24.557	26.24	0.0268	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,348.38560	5,224.321	26.24	0.9515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		40.15380	44.041	26.24	0.0449	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,474.55380	5,350.141	26.24	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		37.95350	41.640	26.24	0.0427	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,552.35350	5,427.740	26.24	0.9573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		34.37270	37.730	26.24	0.0392	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,106.73200	4,983.416	26.24	0.9436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			50.55310	55.378	26.24	0.0547	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,154.95310	5,031.478	26.24	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			48.49270	53.134	26.24	0.0528	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,212.89270	5,089.234	26.24	0.9472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			43.98560	48.221	26.24	0.0485	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,431.56500	4,310.330	25.72	0.9203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			73.47050	80.265	26.03	0.0758	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,577.87050	4,456.365	26.03	0.9242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			71.16710	77.796	26.24	0.0733	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,675.56710	4,553.895	26.24	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			52.33200	57.316	26.24	0.0564	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,898.05620	3,778.028	24.57	0.9029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			80.07290	87.350	25.49	0.0828	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,324.47290	4,203.450	25.49	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			77.68120	84.784	25.68	0.0802	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,412.08120	4,290.884	25.68	0.9198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			77.16500	84.230	25.72	0.0797	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,561.58350	3,442.555	23.84	0.8889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			106.33500	115.542	23.88	0.1102	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,580.73500	3,461.642	23.88	0.8898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			95.06780	103.443	24.49	0.0986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,859.46780	3,739.543	24.49	0.9014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			93.65620	101.928	24.57	0.0971	173,278.11	1,700	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,465.98700	3,347.287	23.63	0.8843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			110.23870	119.738	23.69	0.1143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,494.63870	3,375.838	23.69	0.8857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			108.91430	118.315	23.75	0.1129	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,523.31430	3,404.415	23.75	0.8871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			107.18350	116.455	23.84	0.1111	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,005.81790	2,889.485	22.81	0.8557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			130.11330	141.150	22.99	0.1340	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,144.51330	3,027.250	22.99	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			127.97560	138.836	23.03	0.1320	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,172.37560	3,054.936	23.03	0.8680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			111.58700	121.187	23.63	0.1157	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,507.54500	2,395.440	22.12	0.8103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			188.75820	204.597	22.17	0.1860	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,543.15820	2,430.697	22.17	0.8140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			142.20960	154.242	22.79	0.1450	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,996.60960	2,880.342	22.79	0.8550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			141.41790	153.385	22.81	0.1443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,392.57540	2,281.684	21.95	0.7976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			198.78390	215.434	22.05	0.1945	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,463.18390	2,351.534	22.05	0.8055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			194.25890	210.542	22.10	0.1907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,498.65890	2,386.642	22.10	0.8093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			193.14500	209.340	22.12	0.1897	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,270.17800	2,160.701	21.78	0.7830	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			216.78600	234.887	21.87	0.2096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,331.18600	2,220.987	21.87	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			215.53290	233.533	21.88	0.2086	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,339.93290	2,229.633	21.88	0.7914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			208.17540	225.584	21.95	0.2024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,081.10380	1,974.091	21.50	0.7581	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			247.84880	268.434	21.58	0.2349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,132.24880	2,024.534	21.58	0.7651	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			244.96900	265.324	21.60	0.2326	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,149.36900	2,041.424	21.60	0.7674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			225.77800	244.601	21.78	0.2170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,854.24140	1,750.634	21.13	0.7243	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			281.97210	305.254	21.30	0.2617	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,946.37210	1,841.354	21.30	0.7383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			267.45580	289.590	21.41	0.2504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,021.85580	1,915.690	21.41	0.7496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			256.70380	277.991	21.50	0.2419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,569.46480	1,470.985	20.58	0.6749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			363.00110	392.662	20.60	0.3236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,577.40110	1,478.762	20.60	0.6764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			335.39370	362.895	20.82	0.3030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,689.79370	1,588.995	20.82	0.6970	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			299.84140	324.534	21.13	0.2757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,436.53190	1,340.917	20.31	0.6481	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			375.57320	406.210	20.50	0.3328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,529.97320	1,432.310	20.50	0.6672	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			373.44590	403.918	20.52	0.3313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,537.84590	1,440.018	20.52	0.6687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			365.06480	394.885	20.58	0.3251	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,227.10200	1,137.130	19.89	0.5998	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			445.95050	482.070	20.04	0.3823	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,300.35050	1,208.170	20.04	0.6177	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			428.22520	462.904	20.14	0.3702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,352.62520	1,259.004	20.14	0.6298	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			402.13190	434.817	20.31	0.3519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			951.05240	870.924	19.33	0.5225	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			531.13100	574.178	19.61	0.4377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,085.53100	1,000.278	19.61	0.5623	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			528.04400	570.849	19.63	0.4358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,092.44400	1,006.949	19.63	0.5642	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			472.70200	511.030	19.89	0.4002	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			824.31660	749.695	19.05	0.4807	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			628.62480	679.227	19.21	0.4961	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	14.91	Put			893.02480	815.327	19.21	0.5039	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			603.62120	652.323	19.30	0.4816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			938.02120	858.423	19.30	0.5184	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			596.65240	644.824	19.33	0.4775	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			651.11430	586.559	18.69	0.4153	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			738.88130	798.445	18.84	0.5561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			723.28130	654.545	18.84	0.4439	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			709.64600	766.660	18.92	0.5408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			764.04600	692.760	18.92	0.4592	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			669.91660	723.595	19.05	0.5193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			513.73040	458.104	18.37	0.3551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			893.28770	963.623	18.45	0.6293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			547.68770	489.723	18.45	0.3707	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			819.98110	885.356	18.63	0.5958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			624.38110	561.456	18.63	0.4042	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			796.71430	860.459	18.69	0.5847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			304.46010	265.861	18.02	0.2427	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,057.53090	1,137.848	18.14	0.6956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			411.93090	363.948	18.14	0.3044	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			945.14100	1,018.818	18.33	0.6516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			499.54100	444.918	18.33	0.3484	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			929.33040	1,002.004	18.37	0.6449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			194.98160	167.506	17.86	0.1712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,500.30730	1,600.067	17.87	0.8220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			204.70730	176.167	17.87	0.1780	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,389.78670	1,485.383	17.93	0.7954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			244.18670	211.483	17.93	0.2046	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,250.06010	1,339.761	18.02	0.7573	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,184.04420	1,265.764	18.07	0.7094	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			416.64420	369.764	18.07	0.2906	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			373.99950	400.763	20.96	0.3074	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,826.59950	1,724.763	20.96	0.6926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			381.03640	405.322	21.85	0.2710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,492.83640	2,387.922	21.85	0.7290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			65.41990	70.843	25.90	0.0568	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,597.21990	6,473.443	25.90	0.9432	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			211.76790	226.635	23.45	0.1629	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,763.56790	3,649.235	23.45	0.8371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			179.13010	192.149	24.39	0.1383	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,290.93010	4,174.749	24.39	0.8617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			802.25760	853.111	19.51	0.4963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,144.05760	1,065.711	19.51	0.5037	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			764.66840	813.246	19.65	0.4788	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,216.46840	1,135.846	19.65	0.5212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			761.34410	809.714	19.67	0.4772	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,223.14410	1,142.314	19.67	0.5228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			642.76420	683.721	20.16	0.4188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,494.56420	1,406.321	20.16	0.5812	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			212.43130	227.337	23.43	0.1634	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,754.23130	3,639.937	23.43	0.8366	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			758.03000	806.203	19.68	0.4756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,229.83000	1,148.803	19.68	0.5244	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			653.96940	695.644	20.11	0.4245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,465.76940	1,378.244	20.11	0.5755	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			161.28410	173.299	25.02	0.1245	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,653.08410	4,535.899	25.02	0.8755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			422.81850	449.574	21.54	0.2959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,284.61850	2,182.174	21.54	0.7041	0.00	0	1,800
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			446.05810	473.528	21.70	0.2929	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,490.95810	2,388.828	21.70	0.7071	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,512.18900	1,598.373	18.18	0.7211	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			487.08900	443.673	18.18	0.2789	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,010.22430	1,064.168	19.73	0.5090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,352.92430	1,277.068	19.73	0.4910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,006.75490	1,060.517	19.74	0.5076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,359.45490	1,283.417	19.74	0.4924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			430.98340	454.965	22.73	0.2521	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			234.35900	207.950	17.44	0.1455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,256.72250	1,321.318	18.98	0.5958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			969.42250	904.218	18.98	0.4042	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,339.90800	1,264.410	19.71	0.4884	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			289.60790	307.579	24.79	0.1739	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,822.30790	4,710.479	24.79	0.8261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			924.06680	973.497	20.03	0.4756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,526.76680	1,446.397	20.03	0.5244	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,411.65900	2,515.050	17.44	0.8545	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,403.68340	3,297.865	22.73	0.7479	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			370.66770	392.043	23.26	0.2209	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,843.36770	3,734.943	23.26	0.7791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,013.71260	1,067.832	19.72	0.5103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,346.41260	1,270.732	19.72	0.4897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,017.20800	1,071.510	19.71	0.5116	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,831.05360	1,921.295	18.22	0.7346	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			535.25360	495.595	18.22	0.2654	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			519.33600	545.605	22.76	0.2820	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,253.53600	3,149.905	22.76	0.7180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,826.63840	2,726.562	21.86	0.6509	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			728.83870	762.119	21.84	0.3507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,810.53870	2,710.619	21.84	0.6493	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			726.88220	760.087	21.85	0.3499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,818.58220	2,718.587	21.85	0.6501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			724.93840	758.062	21.86	0.3491	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	Call			893.80870	929.159	21.73	0.3815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,859.30870	2,760.459	21.73	0.6185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			891.67770	926.937	21.74	0.3808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,867.17770	2,768.237	21.74	0.6192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			889.56020	924.721	21.75	0.3800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,875.06020	2,776.021	21.75	0.6200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,234.40690	1,284.896	20.60	0.4933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,909.90690	1,826.196	20.60	0.5067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			989.23770	1,024.337	21.85	0.3873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,118.63770	3,018.337	21.85	0.6127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			987.12420	1,022.140	21.86	0.3866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,126.52420	3,026.140	21.86	0.6134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			985.01670	1,019.949	21.87	0.3859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,134.41670	3,033.948	21.87	0.6141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,076.04530	1,110.730	21.94	0.3918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,369.34530	3,267.530	21.94	0.6082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,073.94300	1,108.542	21.95	0.3911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,377.24300	3,275.342	21.95	0.6089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,071.84620	1,106.368	21.96	0.3905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,385.14620	3,283.168	21.96	0.6095	0.00	0	0
Total \$ / R Option												4,458,045.63	14,900	1,548,926
Total \$ / R												483,210,893.33	47,512	2,501,659
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.51330		14.38670			0.0000	29,026.60	2	815
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.77390		14.64560			0.0000	0.00	0	66
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.01740		14.88820			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.30710		15.17730			0.0000	0.00	0	0
Total \$ / R MAXI Future												29,026.60	2	934
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			24,845.47510	28,469.261	19.44	0.3633	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			85,175.47510	76,139.261	19.44	0.6367	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			24,586.72420	28,178.145	19.46	0.3604	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			85,916.72420	76,848.145	19.46	0.6396	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			24,330.22340	27,889.950	19.48	0.3576	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			86,660.22340	77,559.950	19.48	0.6424	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			60,053.75310	64,888.385	19.33	0.4796	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			94,493.75310	86,498.385	19.33	0.5204	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			59,707.59860	64,515.986	19.34	0.4775	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			95,147.59860	87,125.986	19.34	0.5225	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			59,363.37660	64,145.231	19.35	0.4755	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			95,803.37660	87,755.231	19.35	0.5245	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			249,283.64030	238,792.191	21.85	0.7290	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			37,940.70720	40,360.297	21.86	0.2700	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			250,120.70720	239,620.297	21.86	0.7300	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			38,267.33920	40,704.486	21.83	0.2720	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		248,447.33920	237,964.486	21.83	0.7280		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		38,103.64030	40,532.191	21.85	0.2710		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		75,751.18880	79,783.996	20.71	0.4065		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		195,021.18880	186,073.996	20.71	0.5935		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		75,499.97220	79,518.962	20.72	0.4054		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		195,769.97220	186,808.962	20.72	0.5946		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		75,250.28950	79,254.943	20.73	0.4043		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		196,520.28950	187,544.943	20.73	0.5957		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											29,026.60	2	934
£ / R	On 15/08/2016	Foreign Exchange Future			19.10470		19.03790		0.0000		0.00	0	131
£ / R	On 08/09/2016	Foreign Exchange Future			19.20120		19.13230		0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			19.24460		19.17550		0.0000		2,251,618.20	117	55,254
£ / R	On 19/12/2016	Foreign Exchange Future			19.61700		19.54410		0.0000		5,983,185.00	305	1,654
£ / R	On 13/03/2017	Foreign Exchange Future			19.97280		19.89570		0.0000		1,258,286.40	63	1,776
£ / R	On 25/04/2017	Foreign Exchange Future			20.15750		20.07980		0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			20.39630		20.31690		0.0000		0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			20.67960		20.58380		0.0000		0.00	0	520
Total £ / R Future											9,493,089.60	485	68,933
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		47.29750	51.602	17.64	0.1110		0.00	0	0
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,379.39750	1,316.902	17.64	0.8890		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		16.34830	17.870	20.11	0.0314		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		3,154.04830	3,086.670	20.11	0.9686		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		3.63010	3.788	29.52	0.0056		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		6,721.33010	6,652.588	29.52	0.9944		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		38.04010	42.620	17.35	0.0755		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		2,105.74010	2,041.420	17.35	0.9245		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		16.56040	18.113	20.06	0.0319		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		3,134.26040	3,066.913	20.06	0.9681		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		16.45380	17.991	20.08	0.0317		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		3,144.15380	3,076.791	20.08	0.9683		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call		689.05550	728.099	16.64	0.6144		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put		413.55550	383.499	16.64	0.3856		0.00	0	15,000
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		300.19630	320.146	17.06	0.3532		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		954.69630	905.546	17.06	0.6468		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		148.55020	159.586	17.45	0.2057		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		3,841.92800	3,773.665	21.43	0.9720		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call		17.37690	18.212	21.46	0.0279		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put		3,851.87690	3,783.612	21.46	0.9721		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		2,763.73430	2,697.354	19.34	0.9370		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call		24.76490	26.213	20.48	0.0400		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put		3,349.26490	3,281.613	20.48	0.9600		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call		8.37370	8.824	27.67	0.0117		0.00	0	800

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	25.30	Put			6,132.87370	6,064.224	27.67	0.9883	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			17.42800	18.265	21.43	0.0280	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,483.05020	1,424.986	17.45	0.7943	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			17.54070	18.392	21.41	0.0282	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,832.04070	3,763.792	21.41	0.9718	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			14.95940	15.703	23.40	0.0227	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,439.45940	4,371.103	23.40	0.9773	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			39.23430	41.954	19.34	0.0630	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			160.16930	168.266	19.23	0.1408	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,266.06930	3,201.266	19.23	0.8592	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.45340	16.574	22.06	0.0170	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,412.35340	7,339.574	22.06	0.9830	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			162.10470	170.291	19.22	0.1422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			391.10090	369.862	16.88	0.2646	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,594.78560	3,528.566	19.40	0.8830	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			65.54420	67.830	20.88	0.0615	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,981.44420	4,910.830	20.88	0.9385	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,541.90220	2,606.702	17.38	0.8937	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			127.80220	119.702	17.38	0.1063	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,525.20090	1,576.862	16.88	0.7354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,248.00470	3,183.291	19.22	0.8578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			161.13420	169.276	19.23	0.1415	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,257.03420	3,192.276	19.23	0.8585	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			331.69880	346.968	18.61	0.2560	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,197.59880	2,139.968	18.61	0.7440	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			128.88560	135.566	19.40	0.1170	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			256.93890	268.165	20.26	0.1654	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,121.23890	4,055.365	20.26	0.8346	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			258.94600	270.248	20.24	0.1665	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,103.24600	4,037.448	20.24	0.8335	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			257.94040	269.207	20.25	0.1659	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,112.24040	4,046.407	20.25	0.8341	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			341.01900	354.471	20.47	0.1917	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,241.21900	4,176.971	20.47	0.8083	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			3,723.10000	3,643.700		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			3,703.10000	3,623.700		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			3,713.10000	3,633.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			686.68260	709.694	21.03	0.2563	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,262.88260	5,190.094	21.03	0.7437	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			688.78580	711.853	21.01	0.2570	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,244.98580	5,172.253	21.01	0.7430	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			687.73280	710.772	21.02	0.2567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,253.93280	5,181.172	21.02	0.7433	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	67,832
Total £ / R												9,493,089.60	485	136,765
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13744		0.13685			0.0000	5,497.64	40	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14044		0.13984			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14335		0.14273			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14681		0.14618			0.0000	0.00	0	0
Total ¥ / R Future												5,497.64	40	7,725
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,686.80470	2,746.091	20.72	0.9949	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.10470	1.991	20.72	0.0051	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,704.44000	1,761.205	18.45	0.9616	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			19.74000	17.105	18.45	0.0384	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			846.29450	892.886	18.53	0.7721	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			161.59450	148.786	18.53	0.2279	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,016.40000	26,955.900	28.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,016.40000	27,955.900	28.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,016.40000	28,955.900	28.91	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,051.03750	1,092.568	19.95	0.5898	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			778.23750	757.368	19.95	0.4102	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			688.19270	718.683	21.41	0.4311	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,415.39270	1,383.483	21.41	0.5689	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			463.27530	483.227	22.94	0.3099	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,190.47530	2,148.027	22.94	0.6901	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,410.20380	1,386.091	21.42	0.5003	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			748.15090	777.390	22.68	0.3881	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,130.45090	2,095.890	22.68	0.6119	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			558.77900	579.937	23.98	0.3019	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,941.07900	2,898.437	23.98	0.6981	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,027.90380	1,067.591	21.42	0.4997	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												5,497.64	40	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.90580		15.82360			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.96670		15.88670			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.10160		16.01790			0.0000	6,810,976.80	423	41,740
€ / R	On	30/09/2016	Foreign Exchange Future			16.14400		16.05980			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.45200		16.36520			0.0000	0.00	0	18,415
€ / R	On	13/03/2017	Foreign Exchange Future			16.78750		16.69860			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.18690		17.09630			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.36720		17.27140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												6,810,976.80	423	142,548
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call		28.70350	29.882	19.86	0.1031	0.00	0	0	
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put		925.10350	844.082	19.86	0.8969	0.00	0	0	
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call		71.62070	77.746	18.30	0.1740	0.00	0	0	
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put		994.92070	921.046	18.30	0.8260	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,165.06760	1,094.421	18.82	0.7384	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		108.02000	90.109	17.19	0.1444	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,177.76440	1,243.328	17.19	0.8536	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		109.86440	91.728	17.19	0.1464	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,169.63270	1,234.969	17.19	0.8515	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		111.73270	93.369	17.19	0.1485	0.00	0	0	
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		182.96760	196.022	18.82	0.2616	137,215.05	700	0	
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,185.92000	1,251.709	17.19	0.8556	0.00	0	0	
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		233.50760	250.286	18.93	0.2955	0.00	0	0	
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,153.70760	1,086.286	18.93	0.7045	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,184.35690	1,125.979	18.82	0.5807	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		769.18270	806.209	18.16	0.5343	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		581.63030	611.259	18.71	0.4374	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,116.43030	1,059.259	18.71	0.5626	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,177.48840	1,119.229	18.81	0.5789	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		31.36890	39.353	23.85	0.0400	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		5,566.16890	5,487.353	23.85	0.9600	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		549.55690	577.979	18.82	0.4193	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		546.44200	574.747	18.83	0.4175	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,191.24200	1,132.747	18.83	0.5825	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		61.53000	70.816	22.92	0.0688	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,496.33000	4,418.816	22.92	0.9312	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		552.68840	581.229	18.81	0.4211	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		803.98270	754.209	18.16	0.4657	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,452.01680	2,381.343	20.54	0.7144	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		444.08580	462.437	20.51	0.2875	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,435.48580	2,364.936	20.51	0.7125	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		442.34510	460.636	20.53	0.2866	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,443.74510	2,373.136	20.53	0.7134	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		440.61680	458.843	20.54	0.2856	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		638.66140	654.253	20.68	0.3242	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		2,742.36140	2,667.353	20.68	0.6758	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		642.48560	658.199	20.66	0.3258	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		2,726.18560	2,651.299	20.66	0.6742	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		640.57010	656.223	20.67	0.3250	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		2,734.27010	2,659.323	20.67	0.6750	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		803.82190	822.200	20.97	0.3489	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,002.42190	2,925.000	20.97	0.6511	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		801.83590	820.156	20.98	0.3481	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,010.43590	2,932.956	20.98	0.6519	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			805.82090	824.258	20.96	0.3496	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,994.42090	2,917.058	20.96	0.6504	0.00	0	0
Total € / R Option												137,215.05	700	5,922
Total € / R												6,948,191.85	1,123	148,470
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.98350		10.95790			0.0000	14,454,286.00	1,316	7,594
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.14780		11.12170			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.30390		11.27720			0.0000	0.00	0	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.49160		11.46370			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.54940		11.51800			0.0000	0.00	0	0
Total AU\$ / R Future												14,454,286.00	1,316	11,030
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			780.83550	804.635	13.72	0.8999	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			32.93550	31.135	13.72	0.1001	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			798.69690	822.624	13.74	0.9054	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			30.79690	29.123	13.74	0.0946	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			789.75130	813.616	13.73	0.9027	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			31.85130	30.116	13.73	0.0973	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			195.66240	190.317	13.41	0.2939	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			640.48590	661.150	13.41	0.7025	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			198.78590	193.350	13.41	0.2975	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			654.27800	675.119	13.42	0.7096	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			192.57800	187.319	13.42	0.2904	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			647.36240	668.117	13.41	0.7061	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			291.77210	299.789	15.00	0.3464	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			964.57210	945.889	15.00	0.6536	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			289.27130	297.225	15.02	0.3441	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			972.07130	953.324	15.02	0.6559	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			294.29760	302.379	14.99	0.3488	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			957.09760	938.479	14.99	0.6512	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			442.24720	450.524	15.44	0.4013	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,038.54720	1,018.924	15.44	0.5987	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			439.36540	447.585	15.45	0.3992	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,045.66540	1,025.985	15.45	0.6008	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			445.15210	453.487	15.43	0.4033	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,031.45210	1,011.887	15.43	0.5967	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			532.88700	541.138	15.88	0.4139	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,184.88700	1,161.738	15.88	0.5861	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			529.90770	538.103	15.88	0.4121	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,191.90770	1,168.703	15.88	0.5879	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			526.94010	535.084	15.89	0.4103	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,198.94010	1,175.684	15.89	0.5897	0.00	0	0
Total AU\$ / 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 AU\$ / R												14,454,286.00	1,316	11,030
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.21900		11.13350			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.42160		11.33500			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.61230		11.52560			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			28.65940	34.030	17.01	0.0926	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,275.15940	1,195.030	17.01	0.9074	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			28.10120	33.374	17.03	0.0910	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,284.60120	1,204.374	17.03	0.9090	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			27.55430	32.730	17.05	0.0895	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,294.05430	1,213.730	17.05	0.9105	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			135.06890	148.814	16.87	0.2172	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,330.06890	1,257.214	16.87	0.7828	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			137.78850	151.791	16.83	0.2209	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,312.78850	1,240.191	16.83	0.7791	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			136.42160	150.294	16.85	0.2190	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,321.42160	1,248.694	16.85	0.7810	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			235.97500	253.119	16.97	0.2751	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,440.37500	1,370.819	16.97	0.7249	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			234.30470	251.338	16.99	0.2734	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,448.70470	1,379.038	16.99	0.7266	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			232.64750	249.568	17.00	0.2718	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,457.04750	1,387.268	17.00	0.7282	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.80920		14.69310			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.15450		15.03520			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.48200		15.36090			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			56.19430	63.591	20.73	0.1055	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,963.09430	1,854.391	20.73	0.8945	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			55.67190	62.991	20.76	0.1046	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,972.57190	1,863.791	20.76	0.8954	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			55.16460	62.398	20.79	0.1037	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,982.06460	1,873.198	20.79	0.8963	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			292.36510	313.245	21.10	0.2635	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,957.16510	1,858.745	21.10	0.7365	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			295.60740	316.706	21.07	0.2660	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,940.40740	1,842.206	21.07	0.7340	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			293.98140	314.971	21.09	0.2648	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,948.78140	1,850.471	21.09	0.7352	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	17.07	Call			484.07750	510.091	21.48	0.3184	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,193.17750	2,098.091	21.48	0.6816	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			487.85560	514.093	21.46	0.3206	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,176.95560	2,082.094	21.46	0.6794	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			485.96000	512.088	21.47	0.3195	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,185.06000	2,090.088	21.47	0.6805	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			2.16000		2.14390			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18850		2.17220			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21410		2.19780			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			41.42620	48.210	19.06	0.0651	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,102.42620	2,948.210	19.06	0.9349	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			38.13420	44.218	19.18	0.0601	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,199.13420	3,044.218	19.18	0.9399	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			35.12190	40.568	19.30	0.0555	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,296.12190	3,140.568	19.30	0.9445	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,184.04930	3,042.762	18.28	0.8288	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			228.20360	251.996	18.13	0.1867	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,006.20360	2,866.996	18.13	0.8133	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			216.83490	239.566	18.20	0.1788	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,094.83490	2,954.566	18.20	0.8212	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			206.04930	227.762	18.28	0.1712	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,270.29940	3,140.074	18.91	0.7458	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			432.74720	464.471	18.97	0.2468	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,354.74720	3,223.471	18.97	0.7532	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			417.76610	448.478	19.04	0.2396	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,439.76610	3,307.478	19.04	0.7604	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			448.29940	481.074	18.91	0.2542	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			2.16660		2.15450			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.21460		2.20220			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	204
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			88.21510	96.085	18.78	0.1173	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,443.21510	2,330.085	18.78	0.8827	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			80.99730	87.909	18.88	0.1085	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,535.99730	2,421.909	18.88	0.8915	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			74.37130	80.413	18.97	0.1004	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,629.37130	2,514.413	18.97	0.8996	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			290.83050	309.085	19.09	0.2092	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,968.83050	2,863.085	19.09	0.7908	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			277.47560	294.919	19.16	0.2010	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,055.47560	2,948.919	19.16	0.7990	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			264.74650	281.414	19.23	0.1932	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,142.74650	3,035.414	19.23	0.8068	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	204
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87290		1.85650			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90760		1.89090			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.93910		1.92240			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			66.04480	73.919	21.53	0.0954	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,701.04480	2,544.919	21.53	0.9046	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			60.61530	67.763	21.65	0.0883	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,795.61530	2,638.763	21.65	0.9117	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			55.64210	62.127	21.77	0.0817	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,890.64210	2,733.127	21.77	0.9183	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			325.99310	350.699	20.95	0.2421	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,616.99310	2,474.699	20.95	0.7579	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			311.79600	335.388	21.07	0.2330	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,702.79600	2,559.388	21.07	0.7670	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			298.27980	320.807	21.18	0.2242	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,789.27980	2,644.807	21.18	0.7758	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			559.25060	591.228	20.72	0.3081	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,735.25060	2,600.228	20.72	0.6919	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			541.38050	572.262	20.83	0.2996	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,817.38050	2,681.262	20.83	0.7004	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			524.18070	554.003	20.93	0.2914	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,900.18070	2,763.003	20.93	0.7086	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			0.14170		0.14060			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14180		0.14050			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14190		0.14070			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

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	19/09/2016	Foreign Exchange Future			0.04660		0.04930			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04590		0.04840			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04460		0.04770			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			10.31110		10.32650			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.45400		10.46930			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.59010		10.60560			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			897.68110	885.652	16.22	0.9003	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			31.18110	34.552	16.22	0.0997	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			888.42590	876.477	16.18	0.8981	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			31.92590	35.377	16.18	0.1019	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			879.18880	867.321	16.14	0.8959	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			32.68880	36.222	16.14	0.1041	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			267.80470	268.715	15.74	0.3789	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			648.50470	664.715	15.74	0.6211	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			264.81940	265.747	15.76	0.3757	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			655.51940	671.747	15.76	0.6243	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			261.86490	262.807	15.78	0.3724	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			662.56490	678.807	15.78	0.6276	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			355.89970	356.048	16.38	0.3872	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			850.29970	865.948	16.38	0.6128	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			352.98680	353.154	16.40	0.3847	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			857.38680	873.054	16.40	0.6153	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			358.83270	358.968	16.37	0.3896	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			843.23270	858.868	16.37	0.6104	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			1.34820		1.33930			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36020		1.35110			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37220		1.36300			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			807.00000	718.000		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			607.00000	518.000		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			707.00000	618.000		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	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			589.00000	498.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			689.00000	598.000		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			489.00000	398.000		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			570.00000	478.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			670.00000	578.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			770.00000	678.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10940		1.11340			0.0000	22,188.00	20	13,093
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11360		1.11740			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11790		1.12160			0.0000	0.00	0	0
Total QUANTO € / \$ Future												22,188.00	20	13,093
Total QUANTO € / \$												22,188.00	20	13,093
RAIN	On	19/09/2016	Foreign Exchange Future			25,168.21000		25,012.94000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,639.09000		25,480.53000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.76670		10.71830			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.95450		10.90410			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			52.54060	57.567	16.72	0.1498	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			954.24060	910.867	16.72	0.8502	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			51.43840	56.398	16.74	0.1473	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			963.13840	919.698	16.74	0.8527	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			50.35820	55.251	16.75	0.1447	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			972.05820	928.551	16.75	0.8553	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			171.76870	182.642	16.73	0.2642	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,077.66870	1,038.142	16.73	0.7358	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			169.95400	180.730	16.75	0.2619	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,085.85400	1,046.230	16.75	0.7381	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			168.15610	178.837	16.76	0.2596	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,094.05610	1,054.337	16.76	0.7404	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 Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.94690		4.92370			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.94110		4.91910			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			20.09630	22.263	13.97	0.1502	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			366.39630	345.363	13.97	0.8498	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			22.48820	24.985	13.94	0.1651	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			348.78820	328.085	13.94	0.8349	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			21.26260	23.590	13.95	0.1575	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			357.56260	336.690	13.95	0.8425	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			59.75250	63.359	14.11	0.2447	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			430.65250	412.259	14.11	0.7553	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			58.02920	61.530	14.14	0.2389	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			438.92920	420.430	14.14	0.7611	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			56.35350	59.752	14.17	0.2332	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			447.25350	428.652	14.17	0.7668	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			1.36230		1.35630			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.31490		1.30310			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.24990		1.25450			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												509 567 912.34	34,898	1,204,806
Total Options												4 595 260.68	15,600	1,622,680
Grand Total:												514,163,173.02	50,498	2,827,486