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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2016 Foreign Exchange Future			14.19060		14.28470			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.18490		14.28760			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.18780		14.29050			0.0000	4,823,852.00	340	2,450
\$ / R On 28/07/2016 Foreign Exchange Future			14.19070		14.29350			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.19370		14.29640			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.20240		14.30480			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.20520		14.30760			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.21350		14.31600			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.23020		14.33290			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.24130		14.34410			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.24410		14.34700			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.24690		14.34980			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.24960		14.35260			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.26350		14.36660			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.27190		14.37510			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.28020		14.38350			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.28580		14.38910			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.30250		14.40600			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.30810		14.41160			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.31090		14.41440			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.32200		14.42570			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			14.32760		14.43130			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.33880		14.44260			0.0000	1,120,577,220.00	78,150	598,843
\$ / R	On	27/09/2016	Foreign Exchange Future			14.36100		14.46510			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.36380		14.46790			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.36920		14.47350			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.40770		14.51290			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.42140		14.52690			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.44070		14.54660			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.44350		14.54940			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.47430		14.58050			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.50230		14.60870			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.53300		14.63970			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.57780		14.68490			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.59180		14.69900			0.0000	162,275,407.80	11,121	121,935
\$ / R	On	13/01/2017	Foreign Exchange Future			14.66180		14.76950			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.82870		14.94070			0.0000	1,616,328.30	109	29,959
\$ / R	On	12/04/2017	Foreign Exchange Future			14.91380		15.02840			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.10860		15.22850			0.0000	0.00	0	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.17460		15.29640			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.23370		15.35350			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.26970		15.38880			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.30580		15.42410			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.34180		15.45940			0.0000	0.00	0	70
Total \$ / R Future												1,289,292,808.10	89,720	923,883
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			128.93150	85.653	19.01	0.4207	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			94.23150	145.053	19.01	0.5793	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			3.10040	2.220	28.57	0.0149	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			868.40040	961.620	28.57	0.9851	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.07340	0.075	40.06	0.0004	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,312.47340	2,415.175	40.06	0.9996	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.33650	0.493	70.64	0.0015	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,902.73650	4,005.593	70.64	0.9985	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.04610	0.085	47.55	0.0004	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,159.54610	3,262.285	47.55	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,490.52430	2,387.842	41.20	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.02430	0.042	41.20	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			793.97430	695.700	23.09	0.9548	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			3.47430	7.900	23.09	0.0452	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.01650	0.031	40.77	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,839.51650	2,942.231	40.77	0.9998	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			22.64540	14.853	20.79	0.0809	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			509.14540	604.153	20.79	0.9191	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			1.39980	0.934	28.83	0.0049	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,564.99980	1,667.234	28.83	0.9951	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			70.73220	49.500	20.60	0.1821	0.00	0	18,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put		445.93220	527.100	20.60	0.8179	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call		111.75570	81.366	20.27	0.2707	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put		326.95570	398.966	20.27	0.7293	0.00	0	18,400
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call		184.43980	140.060	20.17	0.3905	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put		236.83980	294.860	20.17	0.6095	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		49.41140	35.391	21.90	0.1168	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		733.41140	821.891	21.90	0.8832	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		38.93670	27.751	22.30	0.0941	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		822.93670	914.251	22.30	0.9059	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call		229.88260	185.281	19.96	0.3946	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put		326.98260	385.081	19.96	0.6054	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		22.71910	15.427	21.73	0.0506	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,209.81910	1,305.227	21.73	0.9494	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,636.59720	1,535.017	22.66	0.9830	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		3.69720	4.817	22.66	0.0170	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		4.27270	3.448	25.27	0.0109	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,270.17270	2,372.148	25.27	0.9891	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		21.41000	14.100	22.23	0.0419	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,484.41000	1,580.000	22.23	0.9581	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call		270.99540	224.115	19.74	0.4164	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		351.19540	407.215	19.74	0.5836	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		22.53250	15.324	22.44	0.0440	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,512.73250	1,608.424	22.44	0.9560	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		1.62760	2.109	28.75	0.0060	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		3,041.82760	3,145.209	28.75	0.9940	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		17.81850	12.844	23.02	0.0363	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,675.21850	1,773.244	23.02	0.9637	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		14.46230	11.184	23.23	0.0297	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,957.86230	2,057.684	23.23	0.9703	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,327.54220	3,431.112	27.72	0.9924	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		2.49570	2.872	29.00	0.0070	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,557.39570	3,660.972	29.00	0.9930	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,576.52080	2,473.484	23.63	0.9953	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		1.42080	1.584	23.63	0.0047	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		934.81230	846.127	18.62	0.8364	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		59.71230	74.227	18.62	0.1636	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		2.64220	3.012	27.72	0.0076	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		131.07540	107.981	20.80	0.2044	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		887.57540	967.781	20.80	0.7956	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		188.95450	159.391	20.43	0.2742	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		719.85450	793.591	20.43	0.7258	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		5.56820	5.016	25.82	0.0113	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,339.56820	3,442.516	25.82	0.9887	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		5.27350	4.875	26.07	0.0110	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,399.27350	3,502.375	26.07	0.9890	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		984.95940	899.736	18.46	0.8173	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			78.95940	97.236	18.46	0.1827	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			826.07200	748.519	18.58	0.7514	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			120.07200	146.019	18.58	0.2486	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			10.16770	7.904	24.14	0.0178	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,898.56770	2,999.804	24.14	0.9822	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			778.53980	704.646	18.72	0.7199	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			146.93980	176.547	18.72	0.2801	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			6.40860	5.787	25.78	0.0126	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,392.00860	3,494.887	25.78	0.9874	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,000.23690	916.271	18.58	0.8113	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			85.83690	105.371	18.58	0.1887	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			209.43020	180.786	20.46	0.2799	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			795.03020	869.886	20.46	0.7201	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			31.42320	24.677	22.84	0.0503	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,117.02320	2,213.777	22.84	0.9497	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			238.60330	207.901	20.25	0.3043	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			762.90330	835.901	20.25	0.6957	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			3.03670	2.839	27.15	0.0061	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,287.33670	4,390.838	27.15	0.9939	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,203.69420	1,115.773	18.55	0.8579	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			62.39420	78.173	18.55	0.1421	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,195.06560	1,107.392	18.55	0.8555	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			63.76560	79.792	18.55	0.1445	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,186.45920	1,099.036	18.56	0.8531	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			65.15920	81.436	18.56	0.1469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,262.99190	1,174.889	18.49	0.8646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			60.39190	76.089	18.49	0.1354	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,219.75940	1,132.861	18.49	0.8533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			67.15940	84.061	18.49	0.1467	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,211.18150	1,124.529	18.49	0.8510	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			68.58150	85.729	18.49	0.1490	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			996.97920	917.431	18.51	0.7828	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			114.37920	138.631	18.51	0.2172	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			831.35190	760.382	18.64	0.7136	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			168.75190	201.582	18.64	0.2864	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,202.62580	1,116.222	18.49	0.8486	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			70.02580	87.422	18.49	0.1514	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,044.80660	963.507	18.51	0.7998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			102.20660	124.707	18.51	0.2002	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			514.88760	462.089	19.11	0.5294	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			372.28760	423.289	19.11	0.4706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			904.50730	829.108	18.55	0.7464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			141.90730	170.308	18.55	0.2536	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			889.52530	815.080	18.56	0.7399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			146.92530	176.280	18.56	0.2601	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			372.64930	332.191	19.61	0.4190	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			550.04930	613.391	19.61	0.5810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			685.24590	621.944	18.84	0.6373	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			242.64590	283.144	18.84	0.3627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			567.94010	511.673	19.02	0.5654	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			325.34010	372.873	19.02	0.4346	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			322.59910	286.270	19.85	0.3747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			639.99910	707.470	19.85	0.6253	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			420.71030	376.464	19.41	0.4591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			478.11030	537.664	19.41	0.5409	107,532.88	200	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			380.31960	339.246	19.58	0.4255	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			537.71960	600.446	19.58	0.5745	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			202.01740	176.714	20.61	0.2558	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			959.41740	1,037.914	20.61	0.7442	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			343.28480	305.223	19.75	0.3933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			600.68480	666.423	19.75	0.6067	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			336.26440	298.786	19.78	0.3870	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			613.66440	679.986	19.78	0.6130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			130.57550	112.701	21.31	0.1756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,287.97550	1,373.901	21.31	0.8244	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			293.62880	259.784	20.00	0.3477	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			701.02880	770.984	20.00	0.6523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			250.48770	220.490	20.26	0.3058	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			807.88770	881.691	20.26	0.6942	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			83.79750	71.094	21.98	0.1179	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,641.19750	1,732.295	21.98	0.8821	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			181.26730	158.045	20.78	0.2333	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,038.66730	1,119.245	20.78	0.7667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			145.71550	126.200	21.14	0.1933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,203.11550	1,287.400	21.14	0.8067	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			55.63640	46.616	22.54	0.0812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,973.03640	2,067.815	22.54	0.9188	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			116.98510	100.620	21.49	0.1593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,374.38510	1,461.820	21.49	0.8407	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			98.10190	83.744	21.76	0.1359	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,515.50190	1,604.944	21.76	0.8641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			40.50070	33.598	22.98	0.0604	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,237.90070	2,334.798	22.98	0.9396	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			80.98680	68.640	22.02	0.1143	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,668.38680	1,759.840	22.02	0.8857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			61.63280	51.804	22.40	0.0892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,889.03280	1,983.004	22.40	0.9108	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			31.61310	26.017	23.32	0.0479	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,449.01310	2,547.217	23.32	0.9521	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			53.77080	45.006	22.59	0.0786	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,001.17080	2,096.205	22.59	0.9214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			46.92230	39.106	22.77	0.0693	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,114.32230	2,210.306	22.77	0.9307	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			11.96890	9.794	24.54	0.0194	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,269.36890	3,370.994	24.54	0.9806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			39.59550	32.823	23.01	0.0592	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,256.99550	2,354.023	23.01	0.9408	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			37.84750	31.329	23.07	0.0567	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,295.24750	2,392.529	23.07	0.9433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.94320	0.780	25.86	0.0018	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,108.34320	5,211.980	25.86	0.9982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			27.03190	22.133	23.54	0.0413	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,584.43190	2,683.333	23.54	0.9587	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			15.28620	12.363	24.27	0.0241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,072.68620	3,173.563	24.27	0.9759	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			386.35750	346.445	19.74	0.4117	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			611.25750	675.445	19.74	0.5883	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,087.04840	1,005.949	18.53	0.7910	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			119.14840	142.149	18.53	0.2090	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			8.83980	7.594	24.61	0.0145	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,790.93980	3,893.794	24.61	0.9855	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			7.16160	6.231	24.72	0.0121	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,949.26160	4,052.431	24.72	0.9879	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,674.50330	2,571.586	21.50	0.9842	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.60330	7.786	21.50	0.0158	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			225.37260	200.144	20.83	0.2620	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,051.87260	1,130.944	20.83	0.7380	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			199.60180	180.203	21.50	0.2206	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,376.70180	1,462.503	21.50	0.7794	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			531.55940	485.188	19.53	0.4744	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			584.65940	643.788	19.53	0.5256	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			28.97670	23.096	26.75	0.0312	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,332.37670	4,432.396	26.75	0.9688	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,756.26500	2,653.576	20.03	0.9776	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.66500	12.876	20.03	0.0224	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,209.81260	1,125.839	18.37	0.7760	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			163.21260	185.139	18.37	0.2240	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			30.05370	24.673	26.70	0.0332	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,253.45370	4,353.973	26.70	0.9668	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			170.79770	155.832	22.19	0.1818	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,761.39770	1,852.332	22.19	0.8182	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,412.46290	1,322.764	18.29	0.8308	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			113.06290	129.264	18.29	0.1692	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			394.46800	359.792	20.34	0.3655	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			905.06800	976.292	20.34	0.6345	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			179.04020	163.894	22.32	0.1807	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,898.54020	1,989.594	22.32	0.8193	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			171.32940	156.857	22.41	0.1739	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,950.82940	2,042.557	22.41	0.8261	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			473.75420	434.466	20.11	0.4054	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			843.25420	910.166	20.11	0.5946	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,488.26320	1,399.639	18.31	0.8183	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			139.56320	157.339	18.31	0.1817	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			331.36350	305.062	21.19	0.2937	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,322.66350	1,402.762	21.19	0.7063	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			120.57770	110.976	23.40	0.1226	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,601.87770	2,698.676	23.40	0.8774	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			44.13430	38.858	26.95	0.0431	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,804.43430	4,905.858	26.95	0.9569	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,852.44030	2,749.403	18.48	0.9741	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.74030	16.403	18.48	0.0259	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,345.77990	1,262.405	18.36	0.7666	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			206.07990	229.405	18.36	0.2334	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,112.40980	2,016.326	18.06	0.9042	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			67.50980	78.526	18.06	0.0958	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,103.52490	2,007.550	18.06	0.9030	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			68.62490	79.750	18.06	0.0970	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,094.65420	1,998.789	18.06	0.9018	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			69.75420	80.989	18.06	0.0982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,586.48690	1,499.040	18.23	0.8038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			177.48690	197.240	18.23	0.1962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,578.73530	1,491.480	18.24	0.8020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			179.73530	199.680	18.24	0.1980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,571.00380	1,483.939	18.24	0.8002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,241.16560	12,348.339	26.58	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,916.93370	2,814.069	18.37	0.9683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.93370	22.269	18.37	0.0317	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,819.65430	1,727.073	18.09	0.8533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			120.65430	135.273	18.09	0.1467	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,617.03350	6,722.369	26.58	0.9833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,641.30140	1,552.543	18.20	0.8165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			162.30140	180.743	18.20	0.1835	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.27500	3.718	26.58	0.0050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,315.27500	8,421.918	26.58	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.16560	0.139	26.58	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,222.60570	6,327.366	26.58	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			20.06180	17.780	26.58	0.0205	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,321.06180	6,425.979	26.58	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			16.77200	14.830	26.58	0.0174	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,557.77200	6,663.030	26.58	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			16.03350	14.169	26.58	0.0167	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,634.49850	5,738.090	26.58	0.9675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			32.07730	28.605	26.58	0.0312	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,693.07730	5,796.805	26.58	0.9688	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			23.26160	20.655	26.58	0.0234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,124.26160	6,228.855	26.58	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			21.60570	19.166	26.58	0.0219	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,294.03780	5,396.734	26.58	0.9594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			39.23130	35.081	26.58	0.0374	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,420.23130	5,523.281	26.58	0.9626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			37.04790	33.102	26.58	0.0355	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,498.04790	5,601.302	26.58	0.9645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			33.49850	29.890	26.58	0.0325	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,052.34470	5,154.285	26.58	0.9526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			49.57250	44.472	26.58	0.0460	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,100.57250	5,202.672	26.58	0.9540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			47.52100	42.607	26.58	0.0443	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,158.52100	5,260.807	26.58	0.9557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			43.03780	38.534	26.58	0.0406	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,384.17490	4,483.378	26.58	0.9277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			75.12030	67.796	26.58	0.0662	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,526.12030	4,625.996	26.58	0.9338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			70.15580	63.252	26.58	0.0624	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,621.15580	4,721.452	26.58	0.9376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			51.34470	46.085	26.58	0.0474	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,857.64690	3,959.930	26.13	0.9052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			89.57670	81.054	26.58	0.0771	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,280.57670	4,379.254	26.58	0.9229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			84.30670	76.216	26.58	0.0732	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,365.30670	4,464.416	26.58	0.9268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			83.17490	75.178	26.58	0.0723	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,521.63940	3,622.948	25.34	0.8926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			119.76180	113.932	25.38	0.1066	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,540.76180	3,642.132	25.38	0.8934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			108.10940	103.090	26.04	0.0961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,819.10940	3,921.290	26.04	0.9039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			106.64690	101.730	26.13	0.0948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,426.18210	3,527.171	25.11	0.8886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			123.79180	117.678	25.18	0.1102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,454.79180	3,555.878	25.18	0.8898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			122.42380	116.408	25.25	0.1090	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,483.42380	3,584.608	25.25	0.8910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			120.63940	114.748	25.34	0.1074	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,962.77760	3,061.870	24.00	0.8651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			142.79210	135.328	24.34	0.1270	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,103.79210	3,203.528	24.34	0.8730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			141.09120	133.748	24.41	0.1255	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,132.09120	3,231.948	24.41	0.8745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			125.18210	118.971	25.11	0.1114	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,462.36590	2,554.903	22.97	0.8275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			196.91630	182.597	23.02	0.1692	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,497.91630	2,590.797	23.02	0.8308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			152.40760	144.253	23.98	0.1354	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,953.40760	3,052.453	23.98	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			151.77760	143.670	24.00	0.1349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,347.61370	2,438.972	22.79	0.8161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			207.08590	191.980	22.90	0.1768	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,418.08590	2,510.180	22.90	0.8232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			202.49680	187.745	22.95	0.1734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,453.49680	2,545.945	22.95	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			201.36590	186.703	22.97	0.1725	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,225.45980	2,315.453	22.59	0.8029	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			225.34420	208.833	22.69	0.1904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,286.34420	2,377.033	22.69	0.8096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			224.07260	207.661	22.70	0.1895	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,295.07260	2,385.861	22.70	0.8105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			216.61370	200.772	22.79	0.1839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,036.80440	2,124.429	22.28	0.7803	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			256.83200	237.932	22.37	0.2133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,087.83200	2,176.132	22.37	0.7867	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			253.91390	235.232	22.39	0.2112	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,104.91390	2,193.432	22.39	0.7888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			234.45980	217.253	22.59	0.1971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,811.52900	1,895.835	21.91	0.7491	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			291.41490	269.928	22.06	0.2377	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,902.41490	1,988.128	22.06	0.7623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			276.70280	256.310	22.18	0.2274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,977.70280	2,064.510	22.18	0.7726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			265.80440	246.229	22.28	0.2197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,531.22590	1,610.833	21.42	0.7025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			378.08050	350.578	21.43	0.2961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,539.08050	1,618.778	21.43	0.7039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			348.73100	323.068	21.63	0.2767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,649.73100	1,731.268	21.63	0.7233	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			310.52900	287.635	21.91	0.2509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,399.72260	1,476.900	21.15	0.6775	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			391.14180	363.101	21.35	0.3048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,492.14180	1,571.301	21.35	0.6952	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			388.93430	360.983	21.36	0.3033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,499.93430	1,579.183	21.36	0.6967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			380.22590	352.633	21.42	0.2975	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,192.26210	1,264.372	20.70	0.6324	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			463.96840	430.761	20.86	0.3509	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,264.96840	1,338.961	20.86	0.6491	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			445.79580	413.858	20.98	0.3396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,316.79580	1,392.058	20.98	0.6604	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			418.72260	388.700	21.15	0.3225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			919.66660	982.768	20.07	0.5593	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			550.84950	511.755	20.38	0.4029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,051.84950	1,119.955	20.38	0.5971	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			547.70660	508.818	20.40	0.4010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,058.70660	1,127.018	20.40	0.5990	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			491.26210	456.172	20.70	0.3676	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			795.70290	854.160	19.78	0.5190	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			651.87030	605.714	19.94	0.4586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			862.87030	923.914	19.94	0.5414	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			625.90470	581.355	20.04	0.4446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			906.90470	969.555	20.04	0.5554	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			618.66660	574.568	20.07	0.4407	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			627.81340	677.953	19.38	0.4550	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			766.67890	713.096	19.54	0.5168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			697.67890	751.296	19.54	0.4832	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			735.86290	684.708	19.64	0.5019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			736.86290	792.908	19.64	0.4981	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			694.70290	645.960	19.78	0.4810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			495.19320	538.625	19.07	0.3951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			926.92400	864.911	19.15	0.5892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			527.92400	573.111	19.15	0.4108	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			850.96610	792.678	19.32	0.5560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			601.96610	650.878	19.32	0.4440	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			826.81340	769.753	19.38	0.5450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			286.87020	316.161	18.47	0.2775	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,094.96470	1,025.428	18.81	0.6564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			395.96470	433.628	18.81	0.3436	130,088.43	300	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			980.52530	916.007	19.04	0.6116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			481.52530	524.207	19.04	0.3884	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			964.19320	900.425	19.07	0.6049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			182.00380	202.138	18.24	0.1998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,540.27990	1,453.993	18.26	0.7927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			191.27990	212.193	18.26	0.2073	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,428.01810	1,344.766	18.34	0.7637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			229.01810	252.966	18.34	0.2363	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,285.87020	1,207.961	18.47	0.7225	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			390.11090	363.421	21.80	0.2839	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,790.61090	1,871.620	21.80	0.7161	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,219.42310	1,147.192	18.62	0.6735	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			399.92310	435.392	18.62	0.3265	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			397.43510	373.145	22.57	0.2533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,456.73510	2,544.445	22.57	0.7467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			67.77840	61.798	26.31	0.0509	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,547.07840	6,653.098	26.31	0.9491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			235.76590	224.846	24.72	0.1587	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,735.06590	3,836.146	24.72	0.8413	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			202.80730	194.106	25.75	0.1365	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,262.10730	4,365.406	25.75	0.8635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			832.81840	783.615	20.21	0.4667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,122.11840	1,184.915	20.21	0.5333	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			794.19800	747.072	20.35	0.4499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,193.49800	1,258.372	20.35	0.5501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			790.78370	743.839	20.37	0.4484	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,200.08370	1,265.139	20.37	0.5516	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			668.94280	629.381	20.90	0.3929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,468.24280	1,540.681	20.90	0.6071	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			236.43470	225.469	24.70	0.1592	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,725.73470	3,826.769	24.70	0.8408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			787.37980	740.620	20.38	0.4469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,206.67980	1,271.920	20.38	0.5531	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			680.26180	640.052	20.84	0.3983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,439.56180	1,511.352	20.84	0.6017	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			184.72600	173.680	26.31	0.1225	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,624.02600	4,724.980	26.31	0.8775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			440.60260	413.676	22.26	0.2767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,249.90260	2,334.976	22.26	0.7233	0.00	0	1,800
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,556.18110	1,475.124	18.65	0.6914	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			477.78110	511.323	18.65	0.3086	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			468.22530	441.624	22.46	0.2760	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,459.82530	2,547.824	22.46	0.7240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,053.68040	999.404	20.35	0.4863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,046.55210	992.609	20.37	0.4837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,338.05210	1,404.009	20.37	0.5163	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,043.00460	989.224	20.39	0.4825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,344.50460	1,410.624	20.39	0.5175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			457.48160	436.184	23.60	0.2416	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			221.70320	240.603	17.65	0.1646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,295.81210	1,231.544	19.60	0.5681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			957.31210	1,012.944	19.60	0.4319	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,325.18040	1,390.805	20.35	0.5137	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			326.01720	313.023	26.08	0.1729	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,807.51720	4,914.423	26.08	0.8271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			958.45910	908.687	20.68	0.4517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,509.95910	1,580.087	20.68	0.5483	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,450.20320	2,349.203	17.65	0.8354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,378.98160	3,477.584	23.60	0.7584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			404.46450	389.742	24.42	0.2159	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,825.96450	3,931.142	24.42	0.7841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,050.10690	996.000	20.36	0.4850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,331.60690	1,397.400	20.36	0.5150	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,877.77830	1,789.039	18.63	0.7086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			531.37830	564.439	18.63	0.2914	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			533.88480	507.753	23.30	0.2669	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,217.48480	3,313.153	23.30	0.7331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,794.28310	2,883.027	22.55	0.6639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			761.67600	730.439	22.53	0.3376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,778.17600	2,866.739	22.53	0.6624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			759.72320	728.580	22.54	0.3369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,786.22320	2,874.880	22.54	0.6631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			757.78310	726.727	22.55	0.3361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			924.57570	892.967	22.36	0.3688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,825.77570	2,913.267	22.36	0.6312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			922.42400	890.901	22.37	0.3680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,833.62400	2,921.200	22.37	0.6320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			920.27180	888.840	22.38	0.3673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,841.47180	2,929.140	22.38	0.6327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,269.19490	1,223.157	21.13	0.4758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,880.39490	1,953.457	21.13	0.5242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,017.71900	987.959	22.44	0.3757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,083.61900	3,172.159	22.44	0.6243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,015.57240	985.883	22.44	0.3750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,091.47240	3,180.083	22.44	0.6250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,013.42410	983.812	22.45	0.3743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,099.32410	3,188.012	22.45	0.6257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,102.25040	1,073.651	22.49	0.3810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,332.85040	3,421.851	22.49	0.6190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,100.11360	1,071.579	22.50	0.3804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,340.71360	3,429.778	22.50	0.6196	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,097.97410	1,069.511	22.50	0.3798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,348.57410	3,437.711	22.50	0.6202	0.00	0	0
Total \$ / R Option												237,621.31	500	1,599,226
Total \$ / R												1,289,530,429.41	90,220	2,523,109
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.33880		14.44260			0.0000	329,792.40	23	852
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.59180		14.69900			0.0000	0.00	0	114
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.82870		14.94070			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.10860		15.22850			0.0000	0.00	0	0
Total \$ / R MAXI Future												329,792.40	23	1,019
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			25,317.52450	22,293.030	20.24	0.3085	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			80,057.52450	87,413.029	20.24	0.6915	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			25,048.77190	22,049.053	20.26	0.3058	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			80,788.77190	88,169.053	20.26	0.6942	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			24,782.84170	21,807.316	20.27	0.3031	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			81,522.84170	88,927.316	20.27	0.6969	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			62,283.92400	57,869.323	20.07	0.4428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			91,383.92400	97,689.323	20.07	0.5572	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			61,925.05350	57,532.728	20.09	0.4408	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			92,025.05350	98,352.728	20.09	0.5592	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			61,568.15220	57,198.031	20.10	0.4389	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			92,668.15220	99,018.031	20.10	0.5611	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			245,675.47450	254,444.527	22.57	0.7467	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			39,583.28830	37,161.961	22.58	0.2524	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			246,513.28830	255,291.961	22.58	0.7476	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			39,908.81530	37,467.433	22.55	0.2542	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			244,838.81530	253,597.433	22.55	0.7458	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			39,745.47450	37,314.527	22.57	0.2533	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			78,978.99170	74,950.821	21.44	0.3862	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			193,128.99170	201,090.821	21.44	0.6138	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			78,727.06790	74,711.863	21.45	0.3852	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			193,877.06790	201,851.863	21.45	0.6148	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			78,475.55310	74,473.838	21.46	0.3841	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			194,625.55310	202,613.838	21.46	0.6159	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												329,792.40	23	1,019
£ / R	On 15/08/2016	Foreign Exchange Future			18.80420		18.90670			0.0000	1,353,902.40	72	131	
£ / R	On 18/08/2016	Foreign Exchange Future			18.81560		18.93920			0.0000	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Future			18.89840		19.00240			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			18.94150		19.04550			0.0000	163,559,852.50	8,635	58,252	
£ / R	On 19/12/2016	Foreign Exchange Future			19.30300		19.41130			0.0000	14,573,765.00	755	1,000	
£ / R	On 13/03/2017	Foreign Exchange Future			19.64870		19.76350			0.0000	0.00	0	1,814	
£ / R	On 25/04/2017	Foreign Exchange Future			19.83010		19.95000			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			20.06160		20.18420			0.0000	0.00	0	9,525	
£ / R	On 18/12/2017	Foreign Exchange Future			20.35890		20.47540			0.0000	0.00	0	520	
Total £ / R Future												179,487,519.90	9,462	71,315
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call			27.94120	21.510	18.88	0.0555	0.00	0	0	
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put			1,491.24120	1,587.310	18.88	0.9445	0.00	0	0	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Call			0.00000	280.605	17.49	0.4297	3,086,658.30	11,000	11,000	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Put			0.00000	465.005	17.49	0.5703	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			12.62390	12.621	21.98	0.0228	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			3,280.22390	3,384.221	21.98	0.9772	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			2.11510	1.713	30.26	0.0028	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			6,849.71510	6,953.313	30.26	0.9972	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			29.62410	30.470	19.23	0.0553	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			2,227.22410	2,332.070	19.23	0.9447	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			12.79960	12.807	21.92	0.0232	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put			3,260.39960	3,364.407	21.92	0.9768	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call			12.71130	12.714	21.95	0.0230	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put			3,270.31130	3,374.314	21.95	0.9770	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	18.90	Call		588.76340	553.309	17.40	0.5265	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		443.26340	511.809	17.40	0.4735	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		237.49100	225.623	17.92	0.2760	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put		1,021.99100	1,114.123	17.92	0.7240	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		107.98470	104.769	18.24	0.1494	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		3,968.56420	4,072.479	23.19	0.9782	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		14.01940	13.942	23.23	0.0217	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,978.51940	4,082.442	23.23	0.9783	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put		2,882.63990	2,986.648	20.57	0.9553	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		18.44740	17.888	21.82	0.0286	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		3,472.94740	3,576.388	21.82	0.9714	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call		5.54160	5.477	28.81	0.0078	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put		6,260.04160	6,363.977	28.81	0.9922	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		14.06420	13.979	23.19	0.0218	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		1,572.48470	1,673.269	18.24	0.8506	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		14.10900	14.017	23.16	0.0219	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		3,958.60900	4,062.517	23.16	0.9781	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		11.91410	12.190	25.24	0.0180	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		4,566.41410	4,670.690	25.24	0.9820	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		28.13990	28.148	20.57	0.0447	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		135.78070	129.229	19.65	0.1146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,374.48070	3,476.229	19.65	0.8854	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		15.13240	12.179	22.56	0.0130	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,543.83240	7,649.179	22.56	0.9870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		137.50380	130.850	19.64	0.1159	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		418.18420	463.071	17.26	0.3149	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,706.78350	3,810.155	19.82	0.9057	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		60.71020	55.587	21.68	0.0517	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		5,109.41020	5,212.587	21.68	0.9483	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,413.99420	2,321.945	17.41	0.8692	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		132.69420	148.945	17.41	0.1308	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,419.48420	1,356.071	17.26	0.6851	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,356.20380	3,457.850	19.64	0.8841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		136.63970	130.036	19.64	0.1152	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,365.33970	3,467.036	19.64	0.8848	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		291.94240	276.162	19.06	0.2166	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,290.64240	2,383.162	19.06	0.7834	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		108.08350	103.155	19.82	0.0943	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		233.87490	223.817	20.66	0.1439	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,230.37490	4,335.117	20.66	0.8561	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		235.70270	225.530	20.65	0.1449	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,212.20270	4,316.830	20.65	0.8551	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		234.78870	224.672	20.66	0.1444	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,221.28870	4,325.972	20.66	0.8556	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		316.34030	306.048	20.92	0.1712	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,346.34030	4,455.948	20.92	0.8288	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.00000		0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put	3,855.80000	3,978.400		1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		0.00000		0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put	3,835.80000	3,958.400		1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		0.00000		0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put	3,845.80000	3,968.400		1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call	667.26530	660.550	21.55	0.2422	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put	5,351.86530	5,461.650	21.55	0.7578	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call	669.31620	662.514	21.53	0.2429	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put	5,333.91620	5,443.614	21.53	0.7571	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call	668.28560	661.531	21.54	0.2426	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put	5,342.88560	5,452.631	21.54	0.7574	0.00	0	0
Total £ / R Option											3,086,658.30	11,000	78,832
Total £ / R											182,574,178.20	20,462	150,147
¥ / R	On	19/09/2016		Foreign Exchange Future			0.13513	0.13569		0.0000	540.51	4	969
¥ / R	On	19/12/2016		Foreign Exchange Future			0.13805	0.13862		0.0000	0.00	0	5,266
¥ / R	On	13/03/2017		Foreign Exchange Future			0.14091	0.14151		0.0000	0.00	0	1,490
¥ / R	On	19/06/2017		Foreign Exchange Future			0.14427	0.14494		0.0000	0.00	0	0
Total ¥ / R Future											540.51	4	7,725
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Call		2,570.71720	2,514.666	20.13	0.9948	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Put		1.51720	1.866	20.13	0.0052	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Call		1,585.31140	1,533.381	18.06	0.9514	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Put		16.11140	20.581	18.06	0.0486	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Call		733.06310	697.936	18.15	0.7132	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Put		163.86310	185.135	18.15	0.2868	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Call		0.00000	0.000	29.12	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Put		27,137.70000	27,194.800	29.12	1.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Call		0.00000	0.000	29.12	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Put		28,137.70000	28,194.800	29.12	1.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Call		0.00000	0.000	29.12	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Put		29,137.70000	29,194.800	29.12	1.0000	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Call		952.67730	936.758	19.83	0.5478	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Put		801.57730	846.058	19.83	0.4522	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Call		612.02830	603.929	21.36	0.3901	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Put		1,460.92830	1,513.229	21.36	0.6099	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Call		407.32290	402.801	23.00	0.2755	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Put		2,256.22290	2,312.101	23.00	0.7245	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put		1,449.16970	1,506.544	21.41	0.5351	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call		681.83810	676.837	22.77	0.3568	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put		2,187.83810	2,249.737	22.77	0.6432	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call		505.70040	502.696	24.11	0.2752	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put		3,011.70040	3,075.596	24.11	0.7248	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Call		943.16970	933.644	21.41	0.4649	0.00	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	0
Total ¥ / R												540.51	4	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.61090		15.74430			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.67190		15.80450			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			15.80300		15.93770			0.0000	13,211,308.00	836	38,830
€ / R	On	30/09/2016	Foreign Exchange Future			15.84390		15.97960			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.14470		16.28330			0.0000	774,945.60	48	18,415
€ / R	On	13/03/2017	Foreign Exchange Future			16.47150		16.61600			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.85920		17.01220			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.05300		17.20580			0.0000	0.00	0	0
Total € / R Future												13,986,253.60	884	139,684
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			6.61950	3.578	22.23	0.0193	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			982.31950	1,112.678	22.23	0.9807	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			44.68970	30.034	19.17	0.0850	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,050.18970	1,168.134	19.17	0.9150	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			0.00000	458.964	17.82	0.4880	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			0.00000	1,058.064	19.14	0.7445	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			150.37160	126.519	19.61	0.1898	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,212.67160	1,323.519	19.61	0.8102	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,092.25270	983.493	17.24	0.7964	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			104.55270	130.493	17.24	0.2036	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			0.00000	181.065	19.14	0.2555	4,273,122.20	23,600	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			0.00000	1,045.684	17.19	0.8180	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,084.20880	975.853	17.25	0.7936	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			106.50880	132.853	17.25	0.2064	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			0.00000	451.964	17.82	0.5120	3,706,107.26	8,200	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			0.00000	112.684	17.19	0.1820	1,769,134.09	15,700	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,100.32360	991.162	17.23	0.7992	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			102.62360	128.162	17.23	0.2008	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			199.93430	173.282	19.76	0.2263	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,200.33430	1,309.382	19.76	0.7737	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,158.37420	1,259.146	19.53	0.6184	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			71.81390	71.642	24.95	0.0670	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,588.51390	4,726.942	24.95	0.9330	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			37.90860	35.979	25.28	0.0364	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			718.65060	668.040	18.91	0.4728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			835.35060	923.340	18.91	0.5272	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			0.00000	631.616	19.03	0.4536	568,454.58	900	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			0.00000	986.916	19.03	0.5464	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,235.40100	1,339.038	19.67	0.6366	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			541.67420	503.846	19.53	0.3816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			514.54900	479.015	19.65	0.3667	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,221.24900	1,324.315	19.65	0.6333	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			511.61490	476.367	19.66	0.3650	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,228.31490	1,331.667	19.66	0.6350	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			508.70100	473.738	19.67	0.3634	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,654.60860	5,791.279	25.28	0.9636	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,498.13050	2,622.828	21.41	0.7421	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			422.45530	402.762	21.42	0.2571	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,506.45530	2,631.262	21.42	0.7429	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			420.79200	401.202	21.43	0.2562	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,514.79200	2,639.702	21.43	0.7438	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			424.13050	404.328	21.41	0.2579	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			618.25290	595.343	21.54	0.3001	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,786.05290	2,916.143	21.54	0.6999	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			616.43740	593.629	21.55	0.2994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,794.23740	2,924.429	21.55	0.7006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			614.62840	591.922	21.56	0.2986	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,802.42840	2,932.722	21.56	0.7014	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			780.57810	754.625	21.72	0.3259	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,054.77810	3,181.625	21.72	0.6741	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			784.42530	758.269	21.70	0.3272	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,038.62530	3,165.269	21.70	0.6728	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			782.49530	756.444	21.71	0.3265	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,046.69530	3,173.445	21.71	0.6735	0.00	0	0
Total € / R Option												10,316,818.13	48,400	46,372
Total € / R												24,303,071.73	49,284	186,056
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.72800		10.78950			0.0000	0.00	0	8,164
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.88790		10.95070			0.0000	1,360,987.50	125	81
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.04040		11.10580			0.0000	0.00	0	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.22220		11.29260			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.29200		11.36140			0.0000	0.00	0	0
Total AU\$ / R Future												1,360,987.50	125	11,300
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			631.04960	578.972	13.84	0.8185	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			51.54960	60.972	13.84	0.1815	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			647.80130	595.248	13.85	0.8275	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			48.30130	57.248	13.85	0.1725	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			639.40460	587.054	13.84	0.8231	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			49.90460	59.054	13.84	0.1769	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			258.61360	283.220	13.83	0.3929	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			533.41030	495.489	13.83	0.6030	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			262.71030	287.589	13.83	0.3970	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			545.25820	506.794	13.83	0.6112	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			254.55820	278.894	13.83	0.3888	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			539.31360	501.121	13.83	0.6071	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			253.30470	236.796	15.84	0.2879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,097.50470	1,146.396	15.84	0.7121	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			251.24600	234.875	15.85	0.2859	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,105.44600	1,154.475	15.85	0.7141	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			255.37840	238.735	15.82	0.2899	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,089.57840	1,138.334	15.82	0.7101	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			395.82520	374.090	16.17	0.3487	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,163.22520	1,211.890	16.17	0.6513	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			393.37230	371.766	16.19	0.3469	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,170.77230	1,219.566	16.19	0.6531	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			398.29490	376.430	16.16	0.3505	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,155.69490	1,204.230	16.16	0.6495	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			489.18710	467.354	16.56	0.3706	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,297.78710	1,345.354	16.56	0.6294	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			486.59530	464.881	16.57	0.3690	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,305.19530	1,352.881	16.57	0.6310	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			484.01370	462.423	16.59	0.3674	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,312.61370	1,360.423	16.59	0.6326	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,360,987.50	125	11,300
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.00370		11.08680			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.19990		11.28560			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.38530		11.47420			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			23.04190	19.675	18.11	0.0584	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,316.24190	1,395.975	18.11	0.9416	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			22.58100	19.310	18.14	0.0574	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,325.78100	1,405.610	18.14	0.9426	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			22.12930	18.952	18.16	0.0564	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,335.32930	1,415.252	18.16	0.9436	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			126.13180	115.861	17.73	0.1769	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,370.53180	1,445.961	17.73	0.8231	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			128.75980	118.274	17.70	0.1801	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,353.15980	1,428.374	17.70	0.8199	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			127.43890	117.061	17.71	0.1785	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,361.83890	1,437.161	17.71	0.8215	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			228.48900	212.504	17.78	0.2384	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,484.28900	1,557.204	17.78	0.7616	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			226.81300	210.949	17.79	0.2370	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,492.61300	1,565.649	17.79	0.7630	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			225.15300	209.404	17.81	0.2355	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,500.95300	1,574.104	17.81	0.7645	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.54530		14.69190			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			14.87950		15.03050			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.19880		15.35620			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			51.95420	42.665	22.04	0.0758	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,960.05420	2,097.365	22.04	0.9242	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			51.41420	42.217	22.06	0.0750	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,969.51420	2,106.917	22.06	0.9250	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			50.88120	41.773	22.08	0.0743	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,978.98120	2,116.473	22.08	0.9257	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			277.60970	255.503	21.83	0.2261	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,947.10970	2,076.003	21.83	0.7739	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			280.92860	258.533	21.81	0.2283	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,930.42860	2,059.033	21.81	0.7717	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			279.26400	257.012	21.82	0.2272	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,938.76400	2,067.512	21.82	0.7728	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			470.03310	440.476	22.13	0.2860	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,183.83310	2,311.676	22.13	0.7140	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			473.92960	444.095	22.10	0.2880	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,167.72960	2,295.295	22.10	0.7120	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			471.97690	442.279	22.12	0.2870	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,175.77690	2,303.479	22.12	0.7130	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			2.14100		2.15700			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.16850		2.18500			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.19330		2.21030			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			41.64120	37.469	20.03	0.0527	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,971.64120	3,127.469	20.03	0.9473	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			37.89280	34.431	20.17	0.0487	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,067.89280	3,224.431	20.17	0.9513	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			34.48630	31.657	20.31	0.0450	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,164.48630	3,321.657	20.31	0.9550	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,068.39130	3,216.725	18.83	0.8448	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			242.08630	223.574	18.68	0.1696	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,892.08630	3,038.574	18.68	0.8304	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			229.93070	212.363	18.75	0.1622	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,979.93070	3,127.363	18.75	0.8378	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			218.39130	201.725	18.83	0.1552	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,171.89980	3,309.604	19.37	0.7619	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			458.35550	427.147	19.44	0.2310	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,255.35550	3,394.147	19.44	0.7690	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			442.40700	412.252	19.50	0.2242	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,339.40700	3,479.252	19.50	0.7758	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			474.89980	442.604	19.37	0.2381	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			2.12720		2.14410			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.17410		2.19140			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			71.97500	56.062	19.55	0.0763	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,530.97500	2,684.062	19.55	0.9237	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			67.36490	52.746	19.80	0.0717	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,626.36490	2,780.747	19.80	0.9283	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			63.12140	49.696	20.05	0.0675	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,722.12140	2,877.696	20.05	0.9325	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			255.44180	229.643	19.38	0.1682	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,041.44180	3,188.643	19.38	0.8318	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			242.24930	217.977	19.43	0.1609	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,128.24930	3,276.977	19.43	0.8391	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			229.70220	206.893	19.49	0.1539	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,215.70220	3,365.893	19.49	0.8461	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	306
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.85000		1.86360			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.88400		1.89790			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.91480		1.92940			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			63.57130	51.643	22.30	0.0719	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,627.57130	2,751.643	22.30	0.9281	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			58.10100	46.772	22.39	0.0659	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,722.10100	2,846.772	22.39	0.9341	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			53.10710	42.351	22.48	0.0603	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,817.10710	2,942.351	22.48	0.9397	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			338.09750	313.769	21.84	0.2207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,559.09750	2,673.769	21.84	0.7793	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			323.01420	299.737	21.94	0.2122	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,644.01420	2,759.737	21.94	0.7878	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			308.65060	286.376	22.05	0.2040	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,729.65060	2,846.376	22.05	0.7960	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			584.91550	547.097	21.51	0.2885	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,690.91550	2,799.097	21.51	0.7115	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			566.62840	529.319	21.61	0.2805	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,772.62840	2,881.319	21.61	0.7195	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			548.15540	512.198	21.71	0.2727	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,854.15540	2,964.198	21.71	0.7273	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			0.13970		0.14030			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13940		0.14010			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13900		0.14050			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04420		0.04510			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04370		0.04450			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04340		0.04400			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			9.99200		10.12830			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.13140		10.26890			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.26450		10.40490			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			708.48770	592.522	15.11	0.8222	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			40.18770	60.522	15.11	0.1778	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			699.87460	584.493	15.11	0.8177	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			41.57460	62.493	15.11	0.1823	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			691.29940	576.514	15.11	0.8131	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			42.99940	64.514	15.11	0.1869	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			204.31210	173.729	16.49	0.2765	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			785.41210	892.329	16.49	0.7235	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			201.97970	171.747	16.51	0.2739	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			793.07970	900.347	16.51	0.7261	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			199.67110	169.791	16.53	0.2713	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			800.77110	908.391	16.53	0.7287	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			296.01180	258.968	17.10	0.3080	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			991.11180	1,094.468	17.10	0.6920	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			293.62610	256.875	17.12	0.3059	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			998.72610	1,102.375	17.12	0.6941	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			298.42070	261.076	17.09	0.3101	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			983.52070	1,086.576	17.09	0.6899	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			1.33300		1.33820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34520		1.35010			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36070		1.36210			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			818.00000	870.000		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			618.00000	670.000		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			718.00000	770.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			599.00000	648.000		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			699.00000	748.000		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			499.00000	548.000		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			579.00000	593.000		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			679.00000	693.000		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			779.00000	793.000		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			1.10210		1.10350			0.0000	14,327.30	13	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10640		1.10780			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11080		1.11210			0.0000	0.00	0	0
Total QUANTO € / \$ Future												14,327.30	13	11,955
Total QUANTO € / \$												14,327.30	13	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			24,803.15000		24,984.79000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,261.20000		25,448.27000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.56270		10.63270			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.74210		10.81460			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			40.18150	32.883	17.55	0.0959	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,027.48150	1,090.183	17.55	0.9041	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			39.34450	32.275	17.58	0.0943	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,036.64450	1,099.575	17.58	0.9057	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			38.52500	31.678	17.61	0.0927	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,045.82500	1,108.978	17.61	0.9073	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			156.56680	141.638	17.52	0.2163	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,151.96680	1,209.538	17.52	0.7837	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			154.93980	140.154	17.53	0.2143	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,160.33980	1,218.054	17.53	0.7857	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			153.33200	138.687	17.55	0.2124	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,168.73200	1,226.587	17.55	0.7876	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.60000		4.68090			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.57750		4.66360			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			3.38910	2.483	16.42	0.0223	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			592.48910	672.483	16.42	0.9777	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			3.64070	2.629	16.18	0.0237	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			572.74070	652.629	16.18	0.9763	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.51170	2.554	16.30	0.0230	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			582.61170	662.554	16.30	0.9770	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			22.14480	15.406	15.35	0.0785	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			648.54480	727.906	15.35	0.9215	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			21.35050	14.811	15.36	0.0758	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			657.75050	737.311	15.36	0.9242	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			20.58280	14.237	15.37	0.0733	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			666.98280	746.737	15.37	0.9267	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			1.45860		1.43500			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
ZMW / R On 19/12/2016 Foreign Exchange Future			1.39480		1.37660			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.34440		1.32740			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,484,472,229.31	100,231	1,174,793
Total Options									13,641,097.74	59,900	1,724,430
Grand Total:									1,498,113,327.05	160,131	2,899,223