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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/08/2016 Foreign Exchange Future			13.33180		13.44610			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.33170		13.45390			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.33410		13.45650			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.33890		13.46180			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.34610		13.46980			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.35130		13.47500			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			13.35390		13.47770			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			13.36440		13.48820			0.0000	735,042.00	55	55
\$ / R On 06/09/2016 Foreign Exchange Future			13.36700		13.49090			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.37220		13.49620			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.37480		13.49880			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.38520		13.50940			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.39050		13.51470			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.40090		13.52520			0.0000	397,899,522.80	29,692	472,701
\$ / R On 27/09/2016 Foreign Exchange Future			13.42160		13.54620			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.42420		13.54890			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.42940		13.55410			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.46560		13.59090			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			13.47860		13.60400			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.49670		13.62250			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.49930		13.62510			0.0000	6,412,167.50	475	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Future			13.52820		13.65400			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.53600		13.66190			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.55440		13.68040			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.58320		13.70940			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.62500		13.75150			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.63800		13.76470			0.0000	392,324,346.00	28,767	109,401
\$ / R	On	13/01/2017	Foreign Exchange Future			13.70340		13.83060			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.73470		13.86230			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.85760		13.98640			0.0000	21,770,289.60	1,571	33,086
\$ / R	On	12/04/2017	Foreign Exchange Future			13.93610		14.06580			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			13.97020		14.10020			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.11520		14.24710			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.17630		14.30900			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.35780		14.49300			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.60280		14.74130			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.84780		14.98950			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.09280		15.23770			0.0000	0.00	0	70
Total \$ / R Future												819,141,367.90	60,560	784,500
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.00000	0.000	17.35	0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,563.90000	2,678.200	17.35	1.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.02550	0.054	49.49	0.0003	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,856.12550	2,978.354	49.49	0.9997	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			5.74820	3.368	21.44	0.0246	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			629.24820	749.268	21.44	0.9754	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			3.04210	1.763	22.89	0.0130	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			786.54210	907.663	22.89	0.9870	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			206.33510	118.165	16.28	0.5244	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			69.83510	104.065	16.28	0.4756	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.15050	0.104	58.30	0.0004	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,468.35050	4,591.204	58.30	0.9996	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,661.80340	1,538.907	21.77	0.9999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00340	0.007	21.77	0.0001	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			120.99910	67.898	16.81	0.3192	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			159.19910	228.998	16.81	0.6808	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.26300	0.184	58.30	0.0006	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,238.46300	4,361.283	58.30	0.9994	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.47760	0.214	24.20	0.0014	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,680.67760	1,804.114	24.20	0.9986	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.04280	0.013	27.61	0.0001	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,530.24280	2,653.913	27.61	0.9999	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			10.89930	4.855	18.38	0.0298	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			721.09930	838.755	18.38	0.9702	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			1.74810	0.943	22.59	0.0057	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,281.94810	1,404.843	22.59	0.9943	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.49300	0.222	24.16	0.0014	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		1,670.69300	1,794.122	24.16	0.9986	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call		53.49560	29.078	16.83	0.1371	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put		408.49560	507.778	16.83	0.8629	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		1.56810	0.825	22.48	0.0047	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		1,446.56810	1,569.525	22.48	0.9953	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call		23.63270	12.378	18.03	0.0615	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put		655.93270	768.478	18.03	0.9385	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call		40.78640	21.591	17.31	0.1018	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put		513.08640	617.691	17.31	0.8982	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call		196.04520	135.952	15.82	0.4100	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put		187.84520	251.552	15.82	0.5900	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		0.06920	0.014	32.35	0.0001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		4,309.16920	4,433.014	32.35	0.9999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		194.76010	136.474	16.02	0.4003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		203.86010	269.474	16.02	0.5997	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		120.89060	80.021	16.64	0.2646	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		329.99060	413.022	16.64	0.7354	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		0.08180	0.017	32.35	0.0001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		4,249.18180	4,373.017	32.35	0.9999	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		111.95340	75.200	17.09	0.2382	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		395.75340	483.000	17.09	0.7618	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		0.24310	0.166	32.77	0.0006	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,804.04310	3,927.966	32.77	0.9994	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		5.03270	2.925	20.64	0.0126	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,506.23270	1,628.125	20.64	0.9874	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		0.39750	0.326	28.04	0.0013	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		3,001.59750	3,125.526	28.04	0.9987	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		0.16010	0.068	33.09	0.0003	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		4,301.36010	4,425.268	33.09	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		217.37260	157.954	16.32	0.4159	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		218.57260	283.154	16.32	0.5841	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		10.18060	5.573	20.16	0.0213	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,450.78060	1,570.373	20.16	0.9787	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.04970	0.015	32.21	0.0001	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		5,200.64970	5,324.815	32.21	0.9999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		367.66500	287.387	15.86	0.5767	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		142.96500	186.887	15.86	0.4233	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		361.55220	282.073	15.87	0.5699	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		146.85220	191.573	15.87	0.4301	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		355.50450	276.827	15.89	0.5632	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		150.80450	196.327	15.89	0.4368	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		0.00000	490.039	15.25	0.7566	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		0.00000	89.139	15.25	0.2434	891,388.00	10,000	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		420.96640	335.410	15.68	0.6116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		135.76640	174.510	15.68	0.3884	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		389.73910	307.906	15.77	0.5798	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		154.53910	197.006	15.77	0.4202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		377.68520	297.361	15.80	0.5670	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		162.48520	206.461	15.80	0.4330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		275.66730	212.093	16.28	0.4488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		250.46730	311.193	16.28	0.5512	0.00	0	11,350
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		202.07520	152.582	16.85	0.3489	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		356.87520	431.682	16.85	0.6511	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		195.14190	146.992	16.91	0.3388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		369.94190	446.092	16.91	0.6612	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		383.68000	302.600	15.78	0.5734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		158.48000	201.700	15.78	0.4266	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		113.85840	82.982	17.86	0.2117	0.00	0	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		588.65840	682.082	17.86	0.7883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		78.66840	55.706	18.43	0.1505	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		753.46840	854.806	18.43	0.8495	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		248.30200	190.317	16.47	0.4139	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		283.10200	349.417	16.47	0.5861	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		44.14370	30.255	19.25	0.0878	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		1,018.94370	1,129.355	19.25	0.9122	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		36.31600	24.674	19.53	0.0731	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,111.11600	1,223.774	19.53	0.9269	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		169.46400	126.457	17.16	0.3003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		424.26400	505.557	17.16	0.6997	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		29.87100	20.132	19.80	0.0607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,204.67100	1,319.232	19.80	0.9393	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		28.72710	19.331	19.86	0.0585	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,223.52710	1,338.431	19.86	0.9415	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		65.09290	45.479	18.70	0.1261	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		839.89290	944.579	18.70	0.8739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		22.29390	14.406	20.09	0.0449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,347.09390	1,463.506	20.09	0.9551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		16.21110	10.113	20.33	0.0327	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,491.01110	1,609.213	20.33	0.9673	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		34.92410	23.689	19.58	0.0704	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,129.72410	1,242.789	19.58	0.9296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		8.25410	4.924	20.79	0.0169	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,783.05410	1,904.024	20.79	0.9831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		5.22780	3.029	21.10	0.0108	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,980.02780	2,102.129	21.10	0.9892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		26.56920	17.770	19.95	0.0542	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,261.36920	1,376.870	19.95	0.9458	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		3.30060	1.859	21.41	0.0068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,178.10060	2,300.959	21.41	0.9932	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		2.28200	1.257	21.66	0.0047	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,337.08200	2,460.357	21.66	0.9953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		10.35340	6.268	20.64	0.0211	0.00	0	11,000

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	15.20	Put			1,685.15340	1,805.368	20.64	0.9789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			1.54160	0.830	21.93	0.0032	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,506.34160	2,629.930	21.93	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.92800	0.714	23.21	0.0026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,745.72800	2,869.814	23.21	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			4.15500	2.373	21.26	0.0086	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			2,078.95500	2,201.473	21.26	0.9914	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.93090	0.727	24.04	0.0026	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,865.73090	2,989.827	24.04	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.93700	0.742	24.86	0.0026	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,985.73700	3,109.842	24.86	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			1.65200	0.893	21.88	0.0034	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,476.45200	2,599.993	21.88	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.94890	0.764	25.90	0.0026	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,135.74890	3,259.864	25.90	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.95280	0.771	26.17	0.0025	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,175.75280	3,299.871	26.17	0.9975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.92980	0.723	23.83	0.0026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,835.72980	2,959.823	23.83	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.99110	0.825	28.24	0.0025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,475.79110	3,599.925	28.24	0.9975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.08620	0.742	31.00	0.0021	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,975.88620	4,099.842	31.00	0.9979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.94710	0.761	25.76	0.0026	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			3,115.74710	3,239.861	25.76	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.90790	0.483	31.00	0.0014	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,175.70790	4,299.583	31.00	0.9986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.01580	0.006	31.00	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			6,024.81580	6,149.106	31.00	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.97130	0.798	27.28	0.0025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,335.77130	3,459.898	27.28	0.9975	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			48.39060	34.775	19.71	0.0883	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,192.19060	1,303.175	19.71	0.9117	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.49010	0.249	28.39	0.0007	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,701.59010	4,826.049	28.39	0.9993	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.35630	0.177	28.39	0.0005	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,861.45630	4,985.977	28.39	0.9995	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,751.16990	1,626.581	16.56	0.9907	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			2.26990	2.382	16.56	0.0093	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			326.49300	260.183	16.48	0.4704	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			277.59300	335.983	16.48	0.5296	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			18.66770	12.266	20.41	0.0339	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,764.56770	1,882.866	20.41	0.9661	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			23.64830	16.416	21.22	0.0375	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,122.74830	2,240.816	21.22	0.9625	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			119.37560	92.830	19.14	0.1695	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		1,095.37560	1,194.229	19.14	0.8305	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		463.08450	389.030	16.69	0.5131	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		340.58450	392.330	16.69	0.4869	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.36240	0.233	23.23	0.0007	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,147.86240	5,273.533	23.23	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.31130	0.199	23.23	0.0006	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,227.81130	5,353.499	23.23	0.9994	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,832.88990	1,707.502	16.52	0.9717	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		10.38990	10.802	16.52	0.0283	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		605.94770	519.228	16.34	0.6165	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		230.84770	269.928	16.34	0.3835	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		85.28380	66.102	20.25	0.1171	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,520.18380	1,626.802	20.25	0.8829	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		25.35410	18.753	22.23	0.0370	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,540.25410	2,659.453	22.23	0.9630	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		32.90240	25.126	22.54	0.0443	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,678.90240	2,796.926	22.54	0.9557	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		31.11240	22.967	22.52	0.0410	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,737.11240	2,854.767	22.52	0.9590	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		124.38720	101.153	20.13	0.1570	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,420.38720	1,522.953	20.13	0.8430	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		484.61190	416.007	17.23	0.4937	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		422.71190	480.007	17.23	0.5063	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		260.46160	218.904	18.68	0.2984	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		848.56160	932.904	18.68	0.7016	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		23.76540	20.986	24.53	0.0335	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,433.36540	3,556.586	24.53	0.9665	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		694.73670	610.515	16.78	0.6194	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		274.33670	316.115	16.78	0.3806	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		83.64180	68.725	21.43	0.1038	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,003.24180	2,114.325	21.43	0.8962	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,934.74170	1,810.449	16.82	0.9481	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		25.34170	27.249	16.82	0.0519	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		606.16480	531.316	17.11	0.5450	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		396.76480	448.116	17.11	0.4550	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		3.92710	3.131	25.83	0.0055	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,694.52710	5,819.931	25.83	0.9945	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,233.62690	1,126.019	16.18	0.8056	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		122.12690	141.019	16.18	0.1944	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,225.71060	1,118.359	16.18	0.8032	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		124.21060	143.359	16.18	0.1968	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,217.81980	1,110.724	16.19	0.8007	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		126.31980	145.724	16.19	0.1993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,290.44720	1,181.620	16.12	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		115.74720	133.620	16.12	0.1837	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.20320	0.130	25.45	0.0003	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	23.01	Put			9,245.50320	9,372.130	25.45	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,995.89970	1,871.242	16.35	0.9421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			31.19970	33.242	16.35	0.0579	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.79820	1.252	25.45	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,237.09820	7,363.252	25.45	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.39600	0.962	25.45	0.0017	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,476.69600	7,602.962	25.45	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,363.58690	1,252.680	16.06	0.8367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			98.88690	114.680	16.06	0.1633	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.49320	2.500	25.45	0.0042	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,598.79320	6,724.500	25.45	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.21680	1.557	25.45	0.0027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,037.51680	7,163.557	25.45	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00210	0.001	25.45	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,175.30210	13,302.001	25.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			4.64570	3.364	25.45	0.0055	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,319.94570	6,445.364	25.45	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			4.28370	3.091	25.45	0.0051	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,399.58370	6,525.091	25.45	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.31000	0.901	25.45	0.0016	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,536.61000	7,662.901	25.45	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			6.47230	4.751	25.45	0.0075	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,991.77230	6,116.752	25.45	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			6.09590	4.464	25.45	0.0071	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,051.39590	6,176.464	25.45	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.99690	1.397	25.45	0.0024	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,137.29690	7,263.397	25.45	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			11.67210	8.783	25.45	0.0131	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,396.97210	5,520.783	25.45	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			10.59260	7.938	25.45	0.0119	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,495.89260	5,619.938	25.45	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			3.71430	2.665	25.45	0.0044	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,539.01430	6,664.665	25.45	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			14.98570	11.396	25.45	0.0165	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,140.28570	5,263.396	25.45	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			13.74940	10.418	25.45	0.0153	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,229.04940	5,352.418	25.45	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			5.29710	3.856	25.45	0.0062	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,190.59710	6,315.857	25.45	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			30.73970	24.102	25.45	0.0322	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,386.03970	4,506.102	25.45	0.9678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			23.54470	18.251	25.45	0.0252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,668.84470	4,790.251	25.45	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			6.80280	5.004	25.45	0.0079	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,942.10280	6,067.004	25.45	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			33.35810	26.247	25.45	0.0347	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	18.03	Put			4,298.65810	4,418.247	25.45	0.9653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			32.46320	25.513	25.45	0.0338	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,327.76320	4,447.513	25.45	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			13.48800	10.211	25.45	0.0150	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,248.78800	5,372.211	25.45	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			45.22610	36.055	25.45	0.0458	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,970.52610	4,088.055	25.45	0.9542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			44.04030	35.069	25.45	0.0447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,999.34030	4,117.069	25.45	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			22.68580	17.558	25.45	0.0243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,707.98580	4,829.558	25.45	0.9757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			50.81890	42.914	25.45	0.0533	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,786.11890	3,904.914	25.45	0.9467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			50.62820	42.525	25.45	0.0529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,795.92820	3,914.525	25.45	0.9471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			31.30450	24.564	25.45	0.0327	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,366.60450	4,486.564	25.45	0.9673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			63.64940	56.086	24.21	0.0699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,248.94940	3,368.087	24.21	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			63.36900	55.852	24.23	0.0695	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,258.66900	3,377.852	24.23	0.9305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			34.27590	27.001	25.45	0.0356	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,269.57590	4,389.000	25.45	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			69.05330	60.617	23.71	0.0759	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,074.35330	3,192.617	23.71	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			67.17350	59.041	23.88	0.0738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,132.47350	3,251.041	23.88	0.9262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			46.44110	37.066	25.45	0.0469	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,941.74110	4,059.066	25.45	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			76.70700	67.036	23.10	0.0844	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,862.00700	2,979.036	23.10	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			71.69290	62.831	23.49	0.0788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,996.99290	3,114.831	23.49	0.9212	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			62.26820	54.929	24.35	0.0683	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,297.56820	3,416.929	24.35	0.9317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			82.69870	72.064	22.69	0.0910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,717.99870	2,834.064	22.69	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			79.81630	69.646	22.88	0.0878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,785.11630	2,901.646	22.88	0.9122	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			64.79040	57.043	24.10	0.0711	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,210.09040	3,329.043	24.10	0.9289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			106.67480	90.341	21.69	0.1140	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,341.97480	2,452.341	21.69	0.8860	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			92.59800	79.740	22.13	0.1011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,527.89800	2,641.740	22.13	0.8989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			69.37520	60.887	23.68	0.0763	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		3,064.67520	3,182.887	23.68	0.9237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		122.31070	103.796	21.36	0.1293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,167.61070	2,275.796	21.36	0.8707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		118.81700	100.786	21.43	0.1259	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,204.11700	2,312.786	21.43	0.8741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		77.46650	67.674	23.05	0.0852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,842.76650	2,959.674	23.05	0.9148	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		145.80660	124.108	20.95	0.1519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,951.10660	2,056.108	20.95	0.8481	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		134.47170	114.297	21.14	0.1411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,049.77170	2,156.297	21.14	0.8589	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		86.63710	75.371	22.44	0.0954	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,631.93710	2,747.371	22.44	0.9046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		190.76810	163.248	20.34	0.1935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,636.06810	1,735.248	20.34	0.8065	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		165.42170	141.142	20.66	0.1703	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,800.72170	1,903.142	20.66	0.8297	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		117.96190	100.050	21.45	0.1251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,213.26190	2,322.050	21.45	0.8749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		227.08020	195.092	19.95	0.2258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,442.38020	1,537.092	19.95	0.7742	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		223.65150	192.079	19.98	0.2228	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,458.95150	1,554.079	19.98	0.7772	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		123.20090	104.566	21.35	0.1302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,158.50090	2,266.566	21.35	0.8698	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		279.05090	242.414	19.45	0.2717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,214.35090	1,304.414	19.45	0.7283	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		259.45480	224.568	19.64	0.2546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,294.75480	1,386.568	19.64	0.7454	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		153.55850	130.833	20.83	0.1592	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,888.85850	1,992.833	20.83	0.8408	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		335.37790	292.570	18.93	0.3187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		1,020.67790	1,104.571	18.93	0.6813	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		323.21240	281.710	19.03	0.3087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,058.51240	1,143.709	19.03	0.6913	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		192.21120	164.512	20.32	0.1949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,627.51120	1,726.512	20.32	0.8051	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		404.15870	353.937	18.41	0.3728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		839.45870	915.937	18.41	0.6272	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		395.02440	345.911	18.47	0.3659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		860.32440	937.911	18.47	0.6341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		239.51620	206.043	19.83	0.2366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,384.81620	1,478.043	19.83	0.7634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		0.00000	388.001	18.16	0.4013	3,880,014.00	10,000	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		0.00000	830.001	18.16	0.5987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		0.00000	385.038	18.18	0.3989	1,386,136.44	3,600	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			0.00000	837.038	18.18	0.6011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			293.72390	255.443	19.30	0.2842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,159.02390	1,247.443	19.30	0.7158	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			568.07660	501.717	17.54	0.4883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			553.37660	613.717	17.54	0.5117	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			559.63410	493.994	17.57	0.4827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			564.93410	625.994	17.57	0.5173	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			374.84000	327.911	18.62	0.3503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			910.14000	989.911	18.62	0.6497	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			769.47430	686.516	16.97	0.6048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			354.77430	398.516	16.97	0.3952	478,219.44	1,200	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			688.26770	610.842	17.16	0.5604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			423.56770	472.842	17.16	0.4396	0.00	0	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			410.36500	359.392	18.37	0.3774	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			825.66500	901.392	18.37	0.6226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			798.09160	713.308	16.91	0.6197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			333.39160	375.308	16.91	0.3803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			792.30690	707.885	16.92	0.6168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			337.60690	379.885	16.92	0.3832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			470.53420	412.884	18.00	0.4214	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			705.83420	774.884	18.00	0.5786	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			986.21690	890.804	16.53	0.7079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			221.51690	252.803	16.53	0.2921	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			845.51010	757.823	16.81	0.6435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			300.81010	339.823	16.81	0.3565	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			590.63890	521.515	17.44	0.5023	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			525.93890	583.515	17.44	0.4977	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			803.91050	718.759	16.90	0.6227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			329.21050	370.759	16.90	0.3773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			775.13410	691.813	16.96	0.6078	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			350.43410	393.813	16.96	0.3922	1,969,062.50	5,000	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			573.62800	511.143	17.85	0.4602	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			693.02800	757.743	17.85	0.5398	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			133.76860	114.854	21.65	0.1289	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,473.16860	2,581.454	21.65	0.8711	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			556.89810	497.126	18.07	0.4366	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			794.59810	862.426	18.07	0.5634	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			182.61170	158.356	21.12	0.1654	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,210.31170	2,313.656	21.12	0.8346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			368.08400	329.498	20.14	0.2747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,731.68400	1,821.898	20.14	0.7253	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			366.27370	327.725	20.15	0.2735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,739.87370	1,830.125	20.15	0.7265	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			306.96030	273.249	20.63	0.2340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,020.56030	2,115.649	20.63	0.7660	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			300.66500	267.535	20.68	0.2297	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,054.26500	2,149.935	20.68	0.7703	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			181.87450	163.241	22.21	0.1469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,945.47450	3,055.641	22.21	0.8531	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			165.38490	149.414	22.75	0.1341	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,178.98490	3,291.813	22.75	0.8659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			99.92990	84.019	24.93	0.0771	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,543.52990	4,656.419	24.93	0.9229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			99.32000	83.487	24.93	0.0767	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,552.92000	4,665.887	24.93	0.9233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			70.17120	58.192	24.93	0.0563	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,083.77120	5,200.592	24.93	0.9437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			369.90500	331.285	20.13	0.2760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,723.50500	1,813.685	20.13	0.7240	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			55.16330	45.321	24.93	0.0453	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,448.76330	5,567.721	24.93	0.9547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.29790	11.154	24.93	0.0130	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,447.89790	7,573.554	24.93	0.9870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,888.40110	1,773.130	15.94	0.8689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			102.00110	115.530	15.94	0.1311	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			390.66040	351.372	19.97	0.2902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,634.26040	1,723.772	19.97	0.7098	0.00	0	90
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			212.42100	191.218	22.54	0.1563	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,166.62100	3,275.118	22.54	0.8437	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			862.48440	790.630	17.81	0.5258	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			746.68440	804.530	17.81	0.4742	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			839.87420	771.681	18.04	0.5051	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			839.67420	901.481	18.04	0.4949	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			265.90660	239.112	21.84	0.1875	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,835.70660	2,938.912	21.84	0.8125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			574.07420	530.296	20.14	0.3386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,826.97420	1,915.096	20.14	0.6614	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			571.92440	528.192	20.15	0.3374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,834.82440	1,922.992	20.15	0.6626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			569.78960	526.099	20.16	0.3363	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,369.64830	1,447.277	19.18	0.5859	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,597.45840	5,711.649	24.78	0.9132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,602.02900	1,501.785	16.76	0.7303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			354.92900	386.585	16.76	0.2697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			952.09670	884.110	18.22	0.5138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			934.99670	998.910	18.22	0.4862	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			726.74830	672.477	19.18	0.4141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,846.83000	2,948.275	21.79	0.7745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			248.25190	230.978	24.40	0.1548	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,151.15190	4,265.778	24.40	0.8452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			218.68690	192.903	24.78	0.1320	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,621.58690	4,727.703	24.78	0.8680	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	19.71	Call			134.55840	116.849	24.78	0.0868	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,842.68960	1,930.899	20.16	0.6637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			567.66000	524.020	20.18	0.3352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,850.56000	1,938.820	20.18	0.6648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			516.77250	475.004	20.51	0.3082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,049.67250	2,139.804	20.51	0.6918	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			363.93000	333.475	21.79	0.2255	0.00	0	2,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			295.21440	271.880	23.87	0.1742	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,966.21440	4,075.580	23.87	0.8258	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,137.94220	1,062.498	17.79	0.5713	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			778.94220	836.198	17.79	0.4287	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			460.28930	433.349	22.58	0.2428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,357.28930	3,465.549	22.58	0.7572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			462.75420	435.217	22.54	0.2439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,339.75420	3,447.417	22.54	0.7561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			461.52180	434.278	22.56	0.2434	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,348.52180	3,456.478	22.56	0.7566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			657.99390	621.002	22.20	0.2979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,206.69390	3,308.202	22.20	0.7021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			656.43980	619.532	22.21	0.2972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,215.13980	3,316.732	22.21	0.7028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			654.89110	618.067	22.22	0.2966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,223.59110	3,325.267	22.22	0.7034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			911.20080	860.901	20.68	0.3963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,169.90080	2,258.101	20.68	0.6037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,328.89450	3,430.637	22.21	0.6738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			811.81670	771.695	22.19	0.3275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,312.31670	3,413.895	22.19	0.6725	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			810.09950	770.060	22.20	0.3268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,320.59950	3,422.260	22.20	0.6732	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			808.39450	768.437	22.21	0.3262	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			962.39550	919.365	22.17	0.3517	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,424.69550	3,526.565	22.17	0.6483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			960.55010	917.601	22.18	0.3511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,432.85010	3,534.801	22.18	0.6489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,349.78530	2,254.589	18.24	0.7031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			752.08530	801.789	18.24	0.2969	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			964.24620	921.135	22.17	0.3523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,416.54620	3,518.335	22.17	0.6477	0.00	0	0
Total \$ / R Option												8,604,820.38	29,800	1,879,485
Total \$ / R												827,746,188.28	90,360	2,663,985
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		13.40090		13.52520			0.0000	1,206,081.00	90	614
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		13.63800		13.76470			0.0000	177,294.00	13	142
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		13.85760		13.98640			0.0000	69,288.00	5	51

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				14.11520		14.24710			0.0000	0.00	0	3
Total \$ / R MAXI Future												1,452,663.00	108	810
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				1,657.52480	1,035.577	20.31	0.0334	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				148,137.52480	159,945.577	20.31	0.9666	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				1,621.11110	1,011.273	20.33	0.0327	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				149,101.11110	160,921.273	20.33	0.9673	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				1,585.46520	987.521	20.34	0.0320	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				150,065.46520	161,897.521	20.34	0.9680	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				22,497.05010	19,426.964	19.99	0.2247	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				145,027.05010	154,626.963	19.99	0.7753	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				22,334.42700	19,283.523	20.01	0.2233	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				145,864.42700	155,483.523	20.01	0.7767	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				22,172.84660	19,133.016	20.03	0.2218	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				146,702.84660	156,333.016	20.03	0.7782	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				317,898.49010	329,181.349	22.75	0.8659	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				16,481.00920	14,890.119	22.78	0.1337	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				318,841.00920	330,130.119	22.78	0.8663	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				16,596.30300	14,992.877	22.73	0.1346	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				316,956.30300	328,232.877	22.73	0.8654	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				16,538.49010	14,941.349	22.75	0.1341	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				41,413.90280	37,980.548	21.30	0.2534	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				253,703.90280	263,460.548	21.30	0.7466	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				41,262.74880	37,840.892	21.31	0.2526	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				254,552.74880	264,320.892	21.31	0.7474	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				41,112.71830	37,701.888	21.33	0.2518	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				255,402.71830	265,181.888	21.33	0.7482	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,452,663.00	108	810
£ / R	On	18/08/2016	Foreign Exchange Future			17.51490		17.49800			0.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future			17.56770		17.53800			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			17.59720		17.56730			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			17.63660		17.60940			0.0000	11,058,148.20	627	76,356
£ / R	On	19/12/2016	Foreign Exchange Future			17.98200		17.95360			0.0000	187,444,368.00	10,424	11,991
£ / R	On	13/03/2017	Foreign Exchange Future			18.30630		18.27900			0.0000	237,981.90	13	1,290
£ / R	On	25/04/2017	Foreign Exchange Future			18.47400		18.44780			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.68820		18.66350			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.42130		19.40310			0.0000	0.00	0	520
Total £ / R Future												198,740,498.10	11,064	127,625
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.04320	0.000	12.86	0.0000	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,502.04320	1,485.100	12.86	1.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			3.76940	3.125	19.26	0.0141	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	31/08/2016	Foreign Exchange Option	19.04	Put			1,505.76940	1,475.425	19.26	0.9859	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.13890	0.191	29.89	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,702.83890	4,672.991	29.89	0.9994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00000	0.000	32.22	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,282.70000	8,252.800	32.22	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.66850	0.466	25.92	0.0015	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,633.36850	3,603.266	25.92	0.9985	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.14280	0.194	29.81	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,682.84280	4,652.994	29.81	0.9994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.14080	0.192	29.85	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,692.84080	4,662.992	29.85	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			35.12220	33.016	16.68	0.0844	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,325.72220	1,296.416	16.68	0.9156	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			8.02930	7.648	19.21	0.0210	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,228.62930	2,201.048	19.21	0.9790	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3.83380	3.446	21.39	0.0094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,392.20990	5,364.123	30.05	0.9984	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1.58620	0.711	30.05	0.0016	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,402.18620	5,374.111	30.05	0.9984	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,292.56270	4,264.588	26.18	0.9971	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1.87950	0.916	28.39	0.0022	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,892.47950	4,864.316	28.39	0.9978	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.04030	0.011	30.05	0.0000	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,690.64030	7,663.411	30.05	1.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1.60990	0.723	30.05	0.0016	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			2,904.43380	2,876.846	21.39	0.9906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1.63400	0.736	30.05	0.0017	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,382.23400	5,354.136	30.05	0.9983	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.64780	0.255	30.05	0.0006	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,991.24780	5,963.655	30.05	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			1.96270	1.188	26.18	0.0029	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			52.51950	51.079	23.48	0.0521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,748.91950	4,719.079	23.48	0.9479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			4.32480	4.624	26.56	0.0055	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,990.72480	8,962.624	26.56	0.9945	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			52.43650	50.948	23.40	0.0521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			967.72850	943.476	16.83	0.5761	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,110.57700	5,081.585	24.96	0.9484	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			26.36800	27.738	26.56	0.0275	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,532.76800	6,505.738	26.56	0.9725	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,140.04240	1,153.770	15.74	0.7180	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			316.44240	301.770	15.74	0.2820	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			511.32850	515.476	16.83	0.4239	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,728.83650	4,698.948	23.40	0.9479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			52.47790	51.013	23.44	0.0521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,738.87790	4,709.013	23.44	0.9479	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			55.69540	53.559	19.09	0.0643	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,512.09540	3,481.559	19.09	0.9357	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			54.17700	53.585	24.96	0.0516	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			82.56540	79.844	21.70	0.0650	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,563.56540	5,533.544	21.70	0.9350	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			83.22330	80.506	21.68	0.0655	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,544.22330	5,514.206	21.68	0.9345	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			82.89450	80.174	21.69	0.0653	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,553.89450	5,523.874	21.69	0.9347	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			149.66200	147.899	22.69	0.0976	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,681.86200	5,653.898	22.69	0.9024	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,376.50000	5,351.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,356.50000	5,331.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,366.50000	5,341.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			462.28930	464.289	22.25	0.1897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,219.18930	6,202.989	22.25	0.8103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			464.84460	466.856	22.25	0.1906	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,201.74460	6,185.556	22.25	0.8094	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			463.56530	465.571	22.25	0.1902	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,210.46530	6,194.271	22.25	0.8098	0.00	0	0
Total £ / R Option												0.00	0	44,582
Total £ / R												198,740,498.10	11,064	172,207
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13384		0.13491			0.0000	0.00	0	17,257
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13678		0.13784			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13957		0.14064			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14281		0.14393			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	22,217
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,490.63590	2,384.437	18.84	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.03590	0.037	18.84	0.0002	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,492.43320	1,386.402	15.84	0.9907	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			1.83320	2.002	15.84	0.0093	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			564.45230	479.773	15.42	0.7457	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			73.85230	95.373	15.42	0.2543	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,215.50000	27,321.500	28.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,215.50000	28,321.500	28.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,215.50000	29,321.500	28.44	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			799.00600	742.994	18.21	0.5184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			734.60600	786.094	18.21	0.4816	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			483.13170	448.770	20.10	0.3444	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,418.73170	1,491.870	20.10	0.6556	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			303.59890	280.592	21.88	0.2276	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,239.19890	2,323.692	21.88	0.7724	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,405.25720	1,470.107	20.12	0.5695	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			559.86660	527.159	21.70	0.3179	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,167.16660	2,246.160	21.70	0.6821	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			401.24140	375.763	23.07	0.2355	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,008.54140	3,094.763	23.07	0.7645	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			797.95720	751.107	20.12	0.4305	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	22,217
€ / R	On	26/08/2016	Foreign Exchange Future			15.10980		15.18150			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.19000		15.26690			0.0000	5,620,300.00	370	33,802
€ / R	On	30/09/2016	Foreign Exchange Future			15.23340		15.30750			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.52290		15.59810			0.0000	46,568.70	3	17,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.83600		15.91380			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.20430		16.28570			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.54490		16.62970			0.0000	0.00	0	0
Total € / R Future												5,666,868.70	373	133,943
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			9.96290	5.827	18.12	0.0365	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			688.46290	756.027	18.12	0.9635	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			450.86750	384.738	14.23	0.6492	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			650.97860	700.720	15.94	0.7951	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			140.52840	150.914	14.21	0.3448	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			18.32030	10.635	17.23	0.0353	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,431.42030	1,500.635	17.23	0.9647	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			9.85730	6.114	18.36	0.0205	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,742.95730	1,816.114	18.36	0.9795	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			115.00470	122.525	14.12	0.2980	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			464.04510	397.151	14.20	0.6612	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			137.14510	147.151	14.20	0.3388	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			457.42840	390.914	14.21	0.6552	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			143.96750	154.738	14.23	0.3508	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			107.87860	80.720	15.94	0.2049	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			511.90470	442.525	14.12	0.7020	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			24.76440	17.089	18.27	0.0446	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,697.26440	1,763.689	18.27	0.9554	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,626.38030	1,679.333	18.54	0.7870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			232.12120	208.511	18.37	0.2285	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,534.02120	1,585.611	18.37	0.7715	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			13.15150	11.553	22.89	0.0163	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	Put			5,215.05150	5,288.653	22.89	0.9837	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			4.27430	3.686	22.89	0.0058	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			214.48030	192.233	18.54	0.2130	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,306.17430	6,380.786	22.89	0.9942	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			333.62110	302.876	17.58	0.3129	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,135.52110	1,179.976	17.58	0.6871	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			310.18650	280.990	17.74	0.2941	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,212.08650	1,258.090	17.74	0.7059	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			217.57870	195.089	18.51	0.2157	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,609.47870	1,662.189	18.51	0.7843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			216.02360	193.656	18.53	0.2144	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,617.92360	1,670.756	18.53	0.7856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			205.97210	187.019	20.38	0.1571	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,992.17210	3,051.019	20.38	0.8429	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			205.01820	186.135	20.39	0.1565	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,001.21820	3,060.135	20.39	0.8435	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			206.92820	187.908	20.37	0.1578	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,983.12820	3,041.908	20.37	0.8422	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			366.25540	343.054	20.78	0.2140	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,260.55540	3,318.755	20.78	0.7860	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			365.08620	341.954	20.79	0.2134	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,269.38620	3,327.654	20.79	0.7866	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			363.92180	340.863	20.80	0.2127	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,278.22180	3,336.563	20.80	0.7873	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			546.47220	511.305	20.91	0.2608	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,396.77220	3,446.405	20.91	0.7392	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			549.29570	513.943	20.89	0.2620	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,379.59570	3,429.043	20.89	0.7380	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			547.88430	512.622	20.90	0.2614	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,388.18430	3,437.722	20.90	0.7386	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												5,666,868.70	373	180,315
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.27890		10.31640			0.0000	7,226,066.70	703	10,993
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.43380		10.47440			0.0000	10,433,800.00	1,000	1,012
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.58140		10.62320			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.75560		10.79900			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.92020		10.96470			0.0000	0.00	0	0
Total AU\$ / R Future												17,659,866.70	1,703	15,310
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			204.44060	177.896	11.63	0.5841	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			98.04060	108.996	11.63	0.4159	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			216.63260	189.252	11.61	0.6064	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			90.23260	100.352	11.61	0.3936	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			210.48300	183.518	11.62	0.5953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			94.08300	104.618	11.62	0.4047	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			431.16070	451.521	13.08	0.6013	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			232.18110	212.167	13.11	0.3942	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			437.78110	458.367	13.11	0.6058	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			238.98220	218.518	13.06	0.4032	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			424.58220	444.718	13.06	0.5968	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			235.56070	215.321	13.08	0.3987	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			111.24090	101.312	15.46	0.1637	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,428.04090	1,459.912	15.46	0.8363	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			110.14940	100.300	15.48	0.1622	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,436.94940	1,468.900	15.48	0.8378	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			109.06960	99.301	15.49	0.1608	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,445.86960	1,477.901	15.49	0.8392	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			212.04990	198.803	15.76	0.2350	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,473.04990	1,503.203	15.76	0.7650	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			210.50300	197.331	15.77	0.2335	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,481.50300	1,511.731	15.77	0.7665	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			213.60950	200.284	15.74	0.2365	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,464.60950	1,494.684	15.74	0.7635	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			312.14880	296.606	15.97	0.2849	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,517.44880	1,546.406	15.97	0.7151	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			310.30000	294.825	15.98	0.2834	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,525.60000	1,554.625	15.98	0.7166	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			308.46760	293.059	16.00	0.2820	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,533.76760	1,562.859	16.00	0.7180	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												17,659,866.70	1,703	15,310
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.49240		10.52220			0.0000	0.00	0	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.68250		10.71370			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.85930		10.89150			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.63750	0.469	19.79	0.0026	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,858.43750	1,888.069	19.79	0.9974	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.62470	0.459	19.83	0.0025	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,868.42470	1,898.059	19.83	0.9975	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.61210	0.449	19.88	0.0025	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,878.41210	1,908.049	19.88	0.9975	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			32.90840	29.691	17.55	0.0650	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,849.20840	1,877.191	17.55	0.9350	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			33.75760	30.463	17.52	0.0665	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,830.05760	1,857.963	17.52	0.9335	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			33.33050	30.074	17.54	0.0657	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,839.63050	1,867.575	17.54	0.9343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			90.60260	83.858	17.39	0.1254	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,929.10260	1,954.558	17.39	0.8746	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			89.84370	83.148	17.41	0.1245	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,938.34370	1,963.848	17.41	0.8755	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			89.09200	82.444	17.42	0.1235	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,947.59200	1,973.144	17.42	0.8765	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	19/09/2016	Foreign Exchange Future			14.00840		14.07500			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.33810		14.40050			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.64380		14.70900			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			3.59780	2.803	23.76	0.0087	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,528.59780	2,594.403	23.76	0.9913	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.56130	2.774	23.80	0.0086	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,538.56130	2,604.374	23.80	0.9914	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			3.52520	2.744	23.84	0.0085	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,548.52520	2,614.344	23.84	0.9915	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			97.38310	88.205	20.57	0.1117	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,396.88310	2,450.105	20.57	0.8883	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			98.93860	89.644	20.55	0.1134	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,378.43860	2,431.544	20.55	0.8866	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			98.15850	88.922	20.56	0.1125	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,387.65850	2,440.822	20.56	0.8875	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			231.33030	216.658	20.88	0.1850	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,592.33030	2,642.858	20.88	0.8150	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			233.60190	218.813	20.85	0.1866	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,574.60190	2,625.013	20.85	0.8134	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			232.46130	217.733	20.86	0.1858	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,583.46130	2,633.933	20.86	0.8142	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.01800		2.03520			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04580		2.06330			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07080		2.08870			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,349.37370	4,521.389	24.68	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.31640	1.336	23.70	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,149.31640	4,321.336	23.70	0.9968	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	19/09/2016	Foreign Exchange Option	2.46	Call			1.34450	1.362	24.19	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,249.34450	4,421.362	24.19	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.37370	1.389	24.68	0.0032	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			61.71510	48.132	18.65	0.0535	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,928.71510	4,090.132	18.65	0.9465	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			58.13910	45.285	18.75	0.0506	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,025.13910	4,187.285	18.75	0.9494	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			54.79340	42.625	18.85	0.0478	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,121.79340	4,284.625	18.85	0.9522	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,085.27600	4,245.250	18.77	0.8859	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			165.07780	148.820	18.91	0.1107	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,178.07780	4,340.820	18.91	0.8893	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			158.21530	144.593	19.06	0.1074	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,271.21530	4,436.593	19.06	0.8926	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			172.27600	153.250	18.77	0.1141	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.03940		2.05690			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			420.45440	353.524	15.56	0.3335	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,051.45440	1,159.524	15.56	0.6665	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			391.58670	328.444	15.67	0.3145	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,122.58670	1,234.444	15.67	0.6855	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			451.25350	380.394	15.44	0.3535	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			982.25350	1,086.394	15.44	0.6465	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.04650		2.05660			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.09210		2.10250			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			6.17990	4.979	22.52	0.0109	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,340.17990	3,439.979	22.52	0.9891	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			5.68430	4.539	22.77	0.0099	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,439.68430	3,539.539	22.77	0.9901	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			5.23920	4.146	23.03	0.0090	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,539.23920	3,639.146	23.03	0.9910	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			56.76060	52.165	17.70	0.0588	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,731.76060	3,831.165	17.70	0.9412	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			52.02710	48.014	17.73	0.0547	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,827.02710	3,927.014	17.73	0.9453	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			47.65770	44.176	17.76	0.0508	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,922.65770	4,023.176	17.76	0.9492	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.72860		1.74460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76060		1.77720			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78980		1.80700			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			1.65660	1.034	24.56	0.0028	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,755.65660	3,915.034	24.56	0.9972	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.66440	1.052	25.11	0.0028	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,855.66440	4,015.052	25.11	0.9972	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.67430	1.072	25.65	0.0028	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,955.67430	4,115.072	25.65	0.9972	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			95.92620	88.697	22.55	0.0879	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,523.92620	3,682.697	22.55	0.9121	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			90.83420	85.504	22.77	0.0845	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,618.83420	3,779.504	22.77	0.9155	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			86.04880	82.494	22.99	0.0814	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,714.04880	3,876.494	22.99	0.9186	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			245.20490	225.183	21.80	0.1572	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,575.20490	3,727.183	21.80	0.8428	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			236.23680	217.111	21.92	0.1520	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,666.23680	3,819.111	21.92	0.8480	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			230.67870	212.344	22.14	0.1481	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,760.67870	3,914.344	22.14	0.8519	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			0.13150		0.13250			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13160		0.13260			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13180		0.13270			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			0.04270		0.04040			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03720		0.03900			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03650		0.03810			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 NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.74290		9.76960			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.87800		9.90640			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.00920		10.03800			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			351.13100	326.395	12.56	0.7913	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			41.53100	43.494	12.56	0.2087	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			343.32790	318.730	12.57	0.7828	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			43.72790	45.830	12.57	0.2172	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			335.61000	311.156	12.58	0.7742	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			46.01000	48.256	12.58	0.2258	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			87.27550	79.767	16.09	0.1690	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,030.87550	1,051.767	16.09	0.8310	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			86.06910	78.640	16.11	0.1669	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,039.66910	1,060.640	16.11	0.8331	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			84.88010	77.529	16.14	0.1648	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,048.48010	1,069.529	16.14	0.8352	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			156.79250	146.834	16.34	0.2202	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,208.79250	1,227.634	16.34	0.7798	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			155.26100	145.375	16.36	0.2183	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,217.26100	1,236.175	16.36	0.7817	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			153.74300	143.932	16.38	0.2164	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,225.74300	1,244.732	16.38	0.7836	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			1.29650		1.30360			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31060		1.31840			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32380		1.33070			0.0000	0.00	0	0
Total PULA / R Future												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			964.00000	1,035.000		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			1,064.00000	1,135.000		1.0000	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			1,164.00000	1,235.000		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			816.00000	894.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			916.00000	994.000		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			1,016.00000	1,094.000		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			893.00000	962.000		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			993.00000	1,062.000		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			1,093.00000	1,162.000		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			1.31610		1.30200			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31850		1.30430			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32100		1.30690			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13350		1.12880			0.0000	0.00	0	13,321
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13820		1.13320			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14280		1.13780			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,321
Total QUANTO € / \$												0.00	0	13,321
RAIN	On	19/09/2016	Foreign Exchange Future			23,628.81000		23,782.36000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,076.44000		24,230.43000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			9.99980		10.06300			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.17530		10.23900			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			1.26810	0.930	19.55	0.0052	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,558.26810	1,621.130	19.55	0.9948	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.24020	0.908	19.60	0.0050	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,568.24020	1,631.108	19.60	0.9950	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.21300	0.888	19.65	0.0049	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,578.21300	1,641.088	19.65	0.9951	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			39.37990	32.503	17.18	0.0744	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,610.37990	1,667.203	17.18	0.9256	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
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			38.81770	32.022	17.20	0.0734	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,619.81770	1,676.721	17.20	0.9266	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			38.26280	31.548	17.22	0.0725	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,629.26280	1,686.248	17.22	0.9275	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			4.54830		4.58500			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.53920		4.57720			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			0.53160	0.332	18.73	0.0043	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			685.53160	722.032	18.73	0.9957	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.58790	0.370	18.51	0.0048	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			665.58790	702.070	18.51	0.9952	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.55890	0.350	18.62	0.0045	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			675.55890	712.050	18.62	0.9955	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			9.83870	7.905	15.45	0.0483	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			722.63870	758.704	15.45	0.9517	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.50450	7.638	15.50	0.0467	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			732.30450	768.438	15.50	0.9533	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.18260	7.381	15.55	0.0453	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			741.98260	778.181	15.55	0.9547	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			1.32320		1.32040			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.26530		1.25730			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.21740		1.20670			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,042,661,264.40	73,808	1,103,841
Total Options												8,604,820.38	29,800	1,970,439
Grand Total:												1,051,266,084.78	103,608	3,074,280