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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/08/2016 Foreign Exchange Future			13.94790		13.86000			0.0000	256,641,360.00	18,400	0
\$ / R On 02/08/2016 Foreign Exchange Future			13.92240		13.86000			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			13.91970		13.86530			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			13.93420		13.87980			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.93660		13.88270			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.94520		13.89120			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.94800		13.89410			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.95090		13.89690			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.95370		13.89980			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.96810		13.91400			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.97090		13.91690			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.97660		13.92260			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.98520		13.93120			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.99090		13.93690			0.0000	937,390.30	67	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.99380		14.03910			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			14.00810		13.95350			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.01360		13.95900			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.01630		13.96170			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.02720		13.97270			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.03270		13.97810			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.04360		13.98910			0.0000	1,807,692,192.00	128,720	530,808

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2016	Foreign Exchange Future			14.06540		14.01100			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.06820		14.01370			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.07360		14.01920			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.11170		14.05720			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.12530		14.07070			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.14430		14.08970			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.14700		14.09240			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.17710		14.12250			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.20470		14.15000			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.23510		14.18030			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.27930		14.22430			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.29310		14.23810			0.0000	74,195,482.10	5,191	115,181
\$ / R	On	13/01/2017	Foreign Exchange Future			14.36220		14.30690			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.39540		14.34000			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.52630		14.47110			0.0000	44,159,952.00	3,040	28,545
\$ / R	On	12/04/2017	Foreign Exchange Future			14.61010		14.55510			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.64640		14.59150			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.80270		14.74770			0.0000	0.00	0	157,705
\$ / R	On	12/07/2017	Foreign Exchange Future			14.86820		14.81310			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.95220		14.89150			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.98940		14.92740			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.02660		14.96330			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.06380		14.99920			0.0000	0.00	0	70
Total \$ / R Future												2,183,626,376.40	155,418	845,129
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			1.70010	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			661.70010	572.100	21.60	1.0000	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			0.73950	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			820.73950	732.100	21.60	1.0000	0.00	0	0
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			8.82610	2.333	30.67	0.0274	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			508.82610	439.933	30.67	0.9726	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1.40820	1.596	33.11	0.0099	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			1,236.10820	1,181.896	33.11	0.9901	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1.75540	2.241	32.15	0.0138	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			1,136.45540	1,082.541	32.15	0.9862	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1.83790	1.563	26.68	0.0078	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,642.03790	1,587.363	26.68	0.9922	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,182.84230	1,235.886	23.89	0.9910	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.04230	1.686	23.89	0.0090	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			32.91080	31.876	19.39	0.1415	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			583.11080	527.676	19.39	0.8585	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			74.69750	94.239	20.75	0.3011	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			401.99750	367.639	20.75	0.6989	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.60000	0.431	30.40	0.0018	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,719.40000	2,665.231	30.40	0.9982	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			2.39060	2.396	26.16	0.0097	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,918.29060	1,864.396	26.16	0.9903	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			2.47850	2.793	26.13	0.0109	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,945.57850	1,891.893	26.13	0.9891	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.26350	0.221	33.17	0.0008	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,493.36350	3,439.321	33.17	0.9992	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			103.09260	111.557	18.74	0.3202	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			426.19260	380.657	18.74	0.6798	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			60.44250	63.953	19.21	0.2063	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			593.54250	543.053	19.21	0.7937	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			1.94990	2.374	26.60	0.0090	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,112.14990	2,058.674	26.60	0.9910	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			1.71330	1.952	25.37	0.0070	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,397.71330	2,343.852	25.37	0.9930	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			139.02980	151.263	18.71	0.3510	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			462.12980	420.363	18.71	0.6490	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			189.69940	206.816	18.35	0.4420	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			352.79940	315.916	18.35	0.5580	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.56360	1.404	34.91	0.0037	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,008.96360	3,954.804	34.91	0.9963	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,123.35980	2,177.121	22.83	0.9979	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.75980	0.521	22.83	0.0021	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			522.19340	560.764	17.75	0.7793	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			99.59340	84.164	17.75	0.2207	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1.47870	1.367	33.21	0.0037	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,778.87870	3,724.767	33.21	0.9963	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			27.58130	28.259	20.26	0.0811	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,246.38130	1,193.059	20.26	0.9189	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			4.94370	5.135	22.52	0.0167	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,073.74370	2,019.935	22.52	0.9833	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			28.16160	28.893	20.24	0.0826	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,236.96160	1,183.693	20.24	0.9174	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			51.05290	54.159	19.96	0.1368	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,034.15290	983.259	19.96	0.8632	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			0.00000	314.628	17.99	0.5343	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			0.00000	270.828	17.99	0.4657	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			0.00000	243.937	18.27	0.4488	8,976,896.32	36,800	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			0.00000	360.137	18.27	0.5512	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1.82550	1.749	28.73	0.0045	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,848.32550	3,793.649	28.73	0.9955	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			581.94860	620.695	17.46	0.7584	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			128.44860	112.595	17.46	0.2416	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			451.31960	484.457	17.64	0.6661	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			197.81960	176.357	17.64	0.3339	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1.83090	1.751	28.38	0.0046	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,788.33090	3,733.651	28.38	0.9954	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			417.57040	448.497	17.79	0.6261	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	08/09/2016	Foreign Exchange Option	13.78	Put			238.57040	214.897	17.79	0.3739	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			2.20060	2.096	25.46	0.0058	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,343.20060	3,288.496	25.46	0.9942	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			70.09130	74.388	20.08	0.1586	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,108.39130	1,058.088	20.08	0.8414	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			4.58020	4.716	22.21	0.0135	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,542.88020	2,488.416	22.21	0.9865	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			2.16520	2.099	28.09	0.0053	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,840.46520	3,785.800	28.09	0.9947	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			600.02730	638.528	17.58	0.7523	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			138.32730	122.228	17.58	0.2477	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			87.60520	93.201	19.88	0.1841	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,064.90520	1,016.001	19.88	0.8159	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.82030	1.050	29.44	0.0026	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,738.12030	4,683.850	29.44	0.9974	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			784.46550	827.430	17.36	0.8220	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			96.36550	84.730	17.36	0.1780	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			776.74830	819.413	17.36	0.8187	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			98.64830	86.713	17.36	0.1813	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			769.07110	811.430	17.36	0.8154	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			100.97110	88.730	17.36	0.1846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			908.81320	863.657	19.47	0.7460	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			194.25000	207.732	18.92	0.3348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			705.15000	664.131	18.92	0.6652	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			170.45570	182.194	19.13	0.3018	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			781.35570	738.594	19.13	0.6982	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			76.12380	80.488	20.34	0.1528	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,287.02380	1,236.888	20.34	0.8472	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			149.40090	159.566	19.34	0.2712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			860.30090	815.966	19.34	0.7288	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			145.47490	155.367	19.38	0.2654	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			876.37490	831.767	19.38	0.7346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			43.42990	45.461	21.06	0.0928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,654.32990	1,601.861	21.06	0.9072	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			122.24140	130.331	19.64	0.2297	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			983.14140	936.731	19.64	0.7703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			99.85020	106.132	19.94	0.1935	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,110.75020	1,062.532	19.94	0.8065	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			24.24870	24.893	21.65	0.0543	5,003.41	201	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,035.14870	1,981.293	21.65	0.9457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			66.44880	70.040	20.54	0.1354	140,080.40	2,000	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,377.34880	1,326.440	20.54	0.8646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			50.20450	52.763	20.91	0.1057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,561.10450	1,509.163	20.91	0.8943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			14.35950	14.419	22.19	0.0331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,385.25950	2,330.819	22.19	0.9669	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	15.70	Call		37.55310	39.139	21.21	0.0814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,748.45310	1,695.539	21.21	0.9186	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		29.74310	30.761	21.45	0.0657	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,900.64310	1,847.161	21.45	0.9343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		9.58650	9.436	22.61	0.0224	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,660.48650	2,605.836	22.61	0.9776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		23.21060	23.787	21.70	0.0522	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,064.11060	2,010.187	21.70	0.9478	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		16.36380	16.528	22.06	0.0375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,297.26380	2,242.929	22.06	0.9625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		7.13250	6.809	22.95	0.0165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,878.03250	2,823.208	22.95	0.9835	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		13.74860	13.778	22.23	0.0317	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,414.64860	2,360.178	22.23	0.9683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		11.55870	11.487	22.41	0.0269	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,532.45870	2,477.887	22.41	0.9731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.03260	3.194	25.52	0.0076	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,713.93260	3,659.594	25.52	0.9924	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		9.31550	9.156	22.64	0.0218	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,680.21550	2,625.556	22.64	0.9782	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		8.79680	8.620	22.70	0.0206	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,719.69680	2,665.020	22.70	0.9794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.15710	0.195	27.21	0.0005	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,561.05710	5,506.595	27.21	0.9995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		6.11960	5.927	23.38	0.0144	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,017.01960	2,962.327	23.38	0.9856	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.66670	3.764	24.91	0.0090	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,514.56670	3,460.164	24.91	0.9910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		840.92290	885.023	17.24	0.8326	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		91.82290	81.423	17.24	0.1674	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		801.69300	844.721	17.25	0.8171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		102.59300	91.121	17.25	0.1829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		793.95330	836.760	17.25	0.8139	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		104.85330	93.160	17.25	0.1861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		609.39730	645.797	17.48	0.7188	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		180.29730	162.197	17.48	0.2812	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		475.93820	506.997	17.70	0.6272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		266.83820	243.397	17.70	0.3728	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		786.34950	828.835	17.25	0.8107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		107.24950	95.235	17.25	0.1893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		649.48350	687.290	17.41	0.7424	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		160.38350	143.690	17.41	0.2576	251,457.33	1,750	12,750
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		251.16700	268.640	18.51	0.4079	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		562.06700	525.040	18.51	0.5921	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		533.93820	567.449	17.60	0.6697	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		224.83820	203.850	17.60	0.3303	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			521.98130	555.004	17.62	0.6613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			232.88130	211.404	17.62	0.3387	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			166.03370	177.445	19.17	0.2955	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			796.93370	753.845	19.17	0.7045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			363.99130	389.681	17.93	0.5320	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			374.89130	346.081	17.93	0.4680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			284.84760	304.558	18.30	0.4476	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			495.74760	460.958	18.30	0.5524	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			137.91320	147.257	19.47	0.2540	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			182.58080	194.610	19.33	0.2978	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			861.58080	819.210	19.33	0.7022	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			1.98640	2.405	25.18	0.0055	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,238.28640	4,184.205	25.18	0.9945	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			1.49890	1.826	25.18	0.0043	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,397.79890	4,343.626	25.18	0.9957	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,219.66390	2,273.339	20.11	0.9872	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.96390	5.139	20.11	0.0128	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			694.52080	731.894	17.46	0.7348	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			180.82080	163.694	17.46	0.2652	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			96.76270	101.823	20.59	0.1687	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,377.56270	1,328.223	20.59	0.8313	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			94.36570	96.638	21.29	0.1450	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,727.16570	1,674.938	21.29	0.8550	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			299.67350	312.513	19.07	0.3772	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			808.97350	767.213	19.07	0.6228	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			818.28720	852.276	17.20	0.7258	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			228.58720	207.977	17.20	0.2742	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			11.50440	9.344	26.17	0.0152	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,691.80440	4,635.044	26.17	0.9848	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			10.52580	8.503	26.17	0.0140	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,770.82580	4,714.203	26.17	0.9860	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,302.70620	2,355.694	19.08	0.9774	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.00620	11.394	19.08	0.0226	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			996.42910	1,036.495	17.02	0.7967	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			154.02910	139.495	17.02	0.2033	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			219.77070	225.939	20.05	0.2776	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,187.37070	1,138.939	20.05	0.7224	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			87.21650	87.201	22.08	0.1213	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,134.81650	2,080.201	22.08	0.8787	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			92.53210	92.323	22.40	0.1198	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,330.03210	2,275.223	22.40	0.8802	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			278.95400	286.565	19.77	0.3203	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,106.45400	1,059.465	19.77	0.6797	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			96.87950	96.809	22.29	0.1250	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,274.37950	2,219.709	22.29	0.8750	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			67.87680	66.322	23.55	0.0838	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,007.87680	2,951.622	23.55	0.9162	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,075.75890	1,113.842	17.05	0.7848	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			185.75890	169.142	17.05	0.2152	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			195.11980	198.233	21.05	0.2233	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,645.11980	1,593.533	21.05	0.7767	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,400.36590	2,451.595	17.76	0.9714	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.06590	16.495	17.76	0.0286	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			955.98310	988.379	17.22	0.7219	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			275.68310	253.279	17.22	0.2781	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			21.08620	20.386	26.83	0.0259	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,240.78620	5,185.286	26.83	0.9741	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,672.79790	1,719.151	16.92	0.8919	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			88.49790	79.851	16.92	0.1081	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,664.07090	1,710.379	16.91	0.8905	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			89.77090	81.079	16.91	0.1095	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,655.35870	1,701.620	16.91	0.8891	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			91.05870	82.320	16.91	0.1109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			895.23960	922.648	17.71	0.6584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			232.04230	213.232	17.11	0.2297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,173.17850	1,209.172	17.12	0.7680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			235.07850	216.072	17.12	0.2320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			672.54710	692.855	18.34	0.5455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			634.44710	599.755	18.34	0.4545	248,298.53	414	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,139.51510	1,173.751	17.15	0.7567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,166.39000	1,202.037	17.12	0.7658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			238.29000	218.937	17.12	0.2342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			923.34230	951.588	17.64	0.6709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			385.24230	358.488	17.64	0.3291	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,180.14230	1,216.332	17.11	0.7703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			155.18900	141.562	16.90	0.1689	0.00	0	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,069.11660	7,013.668	26.36	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.66270	1.508	26.36	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,773.56270	8,718.408	26.36	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,463.29810	2,514.922	17.52	0.9657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			25.19810	21.822	17.52	0.0343	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,393.28900	1,434.662	16.90	0.8311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,671.95790	6,616.400	26.36	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			9.26100	8.732	26.36	0.0114	4,365.80	500	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,771.16100	6,715.632	26.36	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,229.66090	1,267.160	17.06	0.7857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			211.56090	194.060	17.06	0.2143	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			7.21660	6.768	26.36	0.0091	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,078.29580	6,022.545	26.36	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			15.62210	14.892	26.36	0.0185	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,137.52210	6,081.792	26.36	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.04580	0.038	26.36	0.0001	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	26.94	Put		12,701.94580	12,646.938	26.36	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		10.05790	9.500	26.36	0.0124	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,733.58360	5,677.709	26.36	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		19.55490	18.727	26.36	0.0227	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,861.45490	5,805.627	26.36	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		7.58730	7.123	26.36	0.0095	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,009.48730	6,954.023	26.36	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		16.39580	15.645	26.36	0.0193	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,488.30570	5,432.341	26.36	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		25.39000	24.443	26.36	0.0288	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,537.29000	5,481.343	26.36	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		10.92000	10.332	26.36	0.0133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,572.82000	6,517.232	26.36	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		21.68360	20.809	26.36	0.0249	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,807.17570	4,750.978	26.36	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		40.40030	39.247	26.36	0.0436	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,952.30030	4,896.147	26.36	0.9564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		18.34470	17.545	26.36	0.0214	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,940.24470	5,884.445	26.36	0.9786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		26.40570	25.441	26.36	0.0298	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,280.10830	4,223.805	26.36	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		49.19260	47.966	26.36	0.0519	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,701.09260	4,644.866	26.36	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		24.21970	23.295	26.36	0.0276	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,596.11970	5,540.195	26.36	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		45.27570	44.078	26.36	0.0482	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,946.20700	3,888.305	25.98	0.9173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		83.79750	80.879	26.03	0.0821	66,968.23	828	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,965.69750	3,907.780	26.03	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		37.42670	36.306	26.36	0.0407	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,049.32670	4,993.205	26.36	0.9593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		68.20830	66.905	26.36	0.0691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,848.84860	3,791.027	25.72	0.9143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		86.13930	83.293	25.80	0.0848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,878.03930	3,820.193	25.80	0.9152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		45.96560	44.763	26.36	0.0489	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,787.86560	4,731.663	26.36	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		84.30700	81.406	25.98	0.0827	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,374.38340	3,317.066	24.47	0.8968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		97.22180	94.727	24.86	0.0973	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,519.12180	3,461.627	24.86	0.9027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		70.23630	68.930	26.36	0.0709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,242.13630	4,185.830	26.36	0.9291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		86.94860	84.127	25.72	0.0857	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,848.61030	2,792.193	23.07	0.8699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		124.64160	123.143	23.17	0.1278	0.00	0	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	17.00	Put			2,886.54160	2,830.043	23.17	0.8722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			85.34430	82.474	25.88	0.0839	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,907.24430	3,849.374	25.88	0.9161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			102.48340	100.166	24.47	0.1032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,725.73350	2,669.979	22.76	0.8618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			129.37600	128.066	22.94	0.1330	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,801.27600	2,744.966	22.94	0.8670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			96.22710	93.699	24.93	0.0962	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,548.12710	3,490.599	24.93	0.9038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			126.71030	125.294	23.07	0.1301	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,596.34020	2,541.548	22.54	0.8510	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			138.70980	138.726	22.65	0.1435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,660.60980	2,605.626	22.65	0.8565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			102.85100	100.548	24.45	0.1036	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,364.75100	3,307.448	24.45	0.8964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			133.83350	133.079	22.76	0.1382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,396.22270	2,342.124	22.19	0.8321	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			158.60430	159.302	22.29	0.1625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,450.50430	2,396.202	22.29	0.8375	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			127.23710	125.842	23.05	0.1307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,839.13710	2,782.742	23.05	0.8693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			144.44020	144.648	22.54	0.1490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,155.04670	2,102.015	21.77	0.8055	1,051,007.45	500	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			180.76310	182.265	21.94	0.1832	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,252.66310	2,199.165	21.94	0.8168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			137.91330	137.903	22.67	0.1427	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,669.81330	2,614.803	22.67	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			164.32270	165.223	22.19	0.1679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,851.22710	1,800.008	21.22	0.7645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			237.84730	241.571	21.24	0.2342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,859.74730	1,808.471	21.24	0.7658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			156.74780	157.382	22.32	0.1607	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,468.64780	2,414.282	22.32	0.8393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			193.14670	195.115	21.77	0.1945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,707.94200	1,657.809	20.95	0.7417	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			246.86750	250.953	21.14	0.2420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,808.76750	1,757.853	21.14	0.7580	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			171.29670	172.449	22.08	0.1744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,333.19670	2,279.349	22.08	0.8256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			239.32710	243.108	21.22	0.2355	100,646.59	414	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,479.22040	1,430.706	20.50	0.6999	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			297.88860	304.072	20.67	0.2846	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,559.78860	1,510.972	20.67	0.7154	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			218.18130	221.123	21.46	0.2170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,980.08130	1,928.023	21.46	0.7830	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			266.04200	270.909	20.95	0.2583	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	15.00	Put			1,167.38620	1,122.131	19.74	0.6307	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			358.44160	366.437	20.12	0.3331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,320.34160	1,273.337	20.12	0.6669	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			245.33670	249.363	21.16	0.2406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,817.23670	1,766.263	21.16	0.7594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			317.32040	323.807	20.50	0.3001	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,021.12410	977.885	19.36	0.5912	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			428.79010	439.409	19.57	0.3866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,100.69010	1,056.309	19.57	0.6134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			285.04400	290.693	20.78	0.2741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,616.94400	1,567.593	20.78	0.7259	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			405.48620	415.231	19.74	0.3693	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			817.28230	777.857	18.83	0.5259	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			511.19240	525.163	19.05	0.4450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			903.09240	862.063	19.05	0.5550	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			356.25170	364.165	20.14	0.3313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,328.15170	1,281.065	20.14	0.6687	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			459.22410	470.985	19.36	0.4088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			651.46190	616.334	18.38	0.4618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			630.71960	648.990	18.48	0.5211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			692.61960	655.890	18.48	0.4789	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			410.54440	420.480	19.70	0.3731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,152.44440	1,107.380	19.70	0.6269	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			555.38230	570.957	18.83	0.4741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			407.13960	379.548	17.71	0.3416	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			764.93350	788.286	18.06	0.5953	394,142.80	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			526.83350	495.186	18.06	0.4047	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			488.86530	502.018	19.18	0.4298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			950.76530	908.918	19.18	0.5702	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			659.56190	679.434	18.38	0.5382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			251.41510	230.651	17.15	0.2433	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,042.68770	1,074.341	17.36	0.7206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			304.58770	281.241	17.36	0.2794	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			573.35770	589.579	18.74	0.4856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			785.25770	746.479	18.74	0.5144	0.00	0	20,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			881.48130	905.580	17.91	0.6187	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			524.58130	493.380	17.91	0.3813	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			255.10130	258.362	21.61	0.2286	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,118.20130	2,066.162	21.61	0.7714	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			851.90860	873.953	18.12	0.5900	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			611.90860	578.553	18.12	0.4100	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			328.57820	334.132	21.16	0.2753	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,878.57820	1,828.732	21.16	0.7247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			488.27270	497.675	20.66	0.3449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,717.17270	1,671.375	20.66	0.6551	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			479.85680	489.004	20.72	0.3397	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			1,748.75680	1,702.704	20.72	0.6603	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			277.64140	280.402	22.47	0.2103	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,806.54140	2,754.102	22.47	0.7897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			178.63630	175.099	25.06	0.1326	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,137.53630	4,078.799	25.06	0.8674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			567.29530	579.133	20.10	0.3914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,456.19530	1,412.833	20.10	0.6086	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			147.74330	148.126	26.02	0.1122	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,676.64330	4,621.826	26.02	0.8878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			120.99060	121.083	26.02	0.0947	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,029.89060	4,974.783	26.02	0.9053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			308.40510	312.358	22.14	0.2313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,587.30510	2,536.058	22.14	0.7687	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			569.83590	581.752	20.09	0.3929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,448.73590	1,405.452	20.09	0.6071	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			39.47360	39.055	26.02	0.0357	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,988.37360	6,932.755	26.02	0.9643	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			178.20290	174.648	25.08	0.1322	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,147.10290	4,088.348	25.08	0.8678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			601.37420	614.519	19.90	0.4108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,360.27420	1,318.219	19.90	0.5892	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			572.39400	584.385	20.07	0.3943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,441.29400	1,398.085	20.07	0.6057	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,193.36730	1,222.520	17.95	0.6494	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			588.26730	562.420	17.95	0.3506	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			337.21910	341.620	22.37	0.2343	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,802.11910	2,751.520	22.37	0.7657	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			415.72800	422.408	21.87	0.2748	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,494.22800	2,446.008	21.87	0.7252	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,162.00900	1,189.891	18.17	0.6264	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			670.50900	643.491	18.17	0.3736	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			803.85960	821.456	20.11	0.4394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,566.15960	1,528.756	20.11	0.5606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			801.06560	818.539	20.13	0.4381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,573.36560	1,535.839	20.13	0.5619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			732.42150	747.868	20.50	0.4068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			268.70810	259.788	17.01	0.1860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			760.09080	735.115	18.32	0.3763	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,004.81830	1,027.687	19.27	0.5231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,147.11830	1,114.987	19.27	0.4769	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			356.62250	358.506	23.80	0.2118	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,758.92250	3,705.806	23.80	0.7882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,016.40810	2,062.488	17.01	0.8140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,224.27310	4,169.437	24.70	0.8106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			238.00770	239.138	25.77	0.1442	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,200.30770	5,146.438	25.77	0.8558	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	15.53	Call			798.28340	815.634	20.14	0.4368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,580.58340	1,542.934	20.14	0.5632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,277.79080	1,307.815	18.32	0.6237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,764.72150	1,725.168	20.50	0.5932	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			533.66650	543.412	21.79	0.3100	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,515.96650	2,470.712	21.79	0.6900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			806.66540	824.380	20.10	0.4406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,558.96540	1,521.680	20.10	0.5594	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			321.97310	322.137	24.70	0.1894	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,493.89930	1,529.784	18.01	0.6743	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			630.79930	611.584	18.01	0.3257	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			414.82980	418.180	23.40	0.2352	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,581.72980	3,529.980	23.40	0.7648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,100.52810	3,050.634	22.44	0.6962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			605.10070	616.013	22.41	0.3052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,083.60070	3,033.813	22.41	0.6948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			603.56440	614.418	22.43	0.3045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,092.06440	3,042.218	22.43	0.6955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			602.02810	612.834	22.44	0.3038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			748.46210	762.937	22.17	0.3372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,121.06210	3,073.537	22.17	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			746.73140	761.154	22.18	0.3365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,129.33140	3,081.755	22.18	0.6635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,030.97030	1,052.691	20.77	0.4422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,103.57030	2,063.291	20.77	0.5578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			750.20480	764.720	22.16	0.3379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,112.80480	3,065.320	22.16	0.6621	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			837.86360	853.450	22.18	0.3466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,364.56360	3,316.850	22.18	0.6534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			836.09360	851.635	22.19	0.3460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,372.79360	3,325.035	22.19	0.6540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			834.33600	849.833	22.20	0.3453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,381.03600	3,333.233	22.20	0.6547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			917.28810	933.960	22.19	0.3534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,608.08810	3,560.160	22.19	0.6466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			915.51290	932.134	22.20	0.3528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,616.31290	3,568.334	22.20	0.6472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			913.74250	930.320	22.21	0.3522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,624.54250	3,576.520	22.21	0.6478	0.00	0	0
Total \$ / R Option												11,238,866.85	43,907	1,703,502
Total \$ / R												2,194,865,243.25	199,325	2,548,631
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.04360		13.98910			0.0000	856,659.60	61	810
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.29310		14.23810			0.0000	71,465.50	5	114
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.52630		14.47110			0.0000	0.00	0	52

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			14.80270		14.74770			0.0000	0.00	0	3
Total \$ / R MAXI Future											928,125.10	66	979
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			10,121.01870	10,760.249	19.92	0.1957	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			110,211.01870	105,400.249	19.92	0.8043	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			9,985.02280	10,613.173	19.94	0.1935	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			111,075.02280	106,253.173	19.94	0.8065	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			9,850.80800	10,468.162	19.96	0.1912	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			111,940.80800	107,108.162	19.96	0.8088	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			40,777.30540	41,753.251	19.71	0.3711	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			115,967.30540	111,443.251	19.71	0.6289	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			40,524.94400	41,488.038	19.73	0.3692	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			116,714.94400	112,178.038	19.73	0.6308	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			40,274.25700	41,226.579	19.75	0.3673	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			117,464.25700	112,916.579	19.75	0.6327	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			280,654.13900	275,410.180	22.47	0.7897	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			27,649.23200	27,920.638	22.48	0.2095	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			281,539.23200	276,290.638	22.48	0.7905	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			27,879.95740	28,160.332	22.45	0.2111	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			279,769.95740	274,530.332	22.45	0.7889	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			27,764.13900	28,040.180	22.47	0.2103	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			60,116.40770	61,322.472	21.33	0.3438	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			222,346.40770	218,052.472	21.33	0.6562	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			59,914.85480	61,114.437	21.35	0.3428	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			223,144.85480	218,844.437	21.35	0.6572	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			59,714.64780	60,906.754	21.36	0.3418	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			223,944.64780	219,636.754	21.36	0.6582	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											928,125.10	66	979
£ / R	On	15/08/2016			18.40980		18.42610			0.0000	0.00	0	131
£ / R	On	18/08/2016			18.42170		18.43820			0.0000	0.00	0	0
£ / R	On	31/08/2016			18.47310		18.49060			0.0000	55,419.30	3	3
£ / R	On	08/09/2016			18.50790		18.52410			0.0000	0.00	0	0
£ / R	On	19/09/2016			18.55170		18.56810			0.0000	227,814,876.00	12,280	58,809
£ / R	On	19/12/2016			18.91400		18.93120			0.0000	170,226.00	9	1,302
£ / R	On	13/03/2017			19.25530		19.27240			0.0000	96,276.50	5	1,895
£ / R	On	25/04/2017			19.43220		19.45090			0.0000	0.00	0	73
£ / R	On	19/06/2017			19.66220		19.68090			0.0000	322,066,836.00	16,380	34,148
£ / R	On	18/12/2017			19.99220		20.00300			0.0000	0.00	0	520
Total £ / R Future											550,203,633.80	28,677	96,881
£ / R	On	15/08/2016		Call			3.47660	2.894	22.25	0.0107	0.00	0	0
£ / R	On	15/08/2016		Put			1,947.37660	1,963.094	22.25	0.9893	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			646.73960	653.303	16.87	0.7970	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			84.93960	75.003	16.87	0.2030	0.00	0	11,000
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			143.25230	137.828	16.36	0.2672	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			692.65230	704.728	16.36	0.7328	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,326.22660	7,342.273	30.30	0.9996	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,729.55320	3,745.733	23.35	0.9920	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3.64920	3.618	23.39	0.0080	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,739.54920	3,755.718	23.39	0.9920	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3.64520	3.604	23.42	0.0080	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,749.54520	3,765.704	23.42	0.9920	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.32660	0.173	30.30	0.0004	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			7.14480	7.883	19.90	0.0186	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,683.04480	2,699.983	19.90	0.9814	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3.65320	3.633	23.35	0.0080	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			6.37810	6.532	27.83	0.0105	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,038.27810	5,054.832	27.83	0.9895	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			9.00080	8.182	20.86	0.0165	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			299.13590	287.242	16.06	0.3872	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			631.03590	635.542	16.06	0.6128	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			84.90950	75.471	16.25	0.1380	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,346.80950	1,353.771	16.25	0.8620	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			29.14410	21.853	16.23	0.0487	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,438.44410	4,454.837	25.25	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			6.53940	6.535	25.30	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,448.43940	4,464.835	25.30	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,340.90080	3,356.482	20.86	0.9835	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			6.89160	6.723	23.11	0.0126	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,938.79160	3,955.023	23.11	0.9874	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			1.57180	1.667	29.98	0.0028	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,733.47180	6,749.967	29.98	0.9972	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			6.54410	6.537	25.25	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,971.04410	1,980.153	16.23	0.9513	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			6.54900	6.539	25.21	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,428.44900	4,444.839	25.21	0.9886	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			60.80930	54.883	18.24	0.0619	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,779.60930	3,790.883	18.24	0.9381	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			12.23000	14.097	25.18	0.0142	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,021.03000	8,040.097	25.18	0.9858	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			61.77920	55.825	18.24	0.0628	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			522.41260	525.459	16.29	0.3752	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,134.24550	4,150.138	19.41	0.9419	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			55.70660	64.752	24.84	0.0554	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,584.50660	5,610.752	24.84	0.9446	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,948.74960	1,931.684	15.97	0.8534	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			147.54960	147.684	15.97	0.1466	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,043.61260	1,029.459	16.29	0.6248	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	22.63	Put			3,760.57920	3,771.825	18.24	0.9372	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			61.29160	55.353	18.24	0.0624	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,770.09160	3,781.353	18.24	0.9376	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			157.55560	150.850	18.02	0.1458	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,636.35560	2,646.850	18.02	0.8542	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			55.44550	54.138	19.41	0.0581	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			140.91240	133.480	19.79	0.1005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,628.51240	4,638.180	19.79	0.8995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			142.26800	134.940	19.78	0.1014	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,609.86800	4,619.640	19.78	0.8986	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			141.58720	134.208	19.78	0.1010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,619.18720	4,628.908	19.78	0.8990	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			216.87560	212.400	20.51	0.1333	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,745.97560	4,760.200	20.51	0.8667	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			4,359.10000	4,377.800		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			4,339.10000	4,357.800		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			4,349.10000	4,367.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			553.08620	548.544	21.39	0.2151	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,710.08620	5,716.344	21.39	0.7849	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			554.72690	550.213	21.37	0.2157	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,691.72690	5,698.013	21.37	0.7843	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			553.90200	549.377	21.38	0.2154	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,700.90200	5,707.177	21.38	0.7846	0.00	0	0
Total £ / R Option												0.00	0	78,832
Total £ / R												550,203,633.80	28,677	175,713
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13735		0.13664			0.0000	20,877.66	152	3,905
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14033		0.13960			0.0000	0.00	0	4,001
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14314		0.14240			0.0000	17,463.45	122	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14653		0.14578			0.0000	0.00	0	0
Total ¥ / R Future												38,341.10	274	9,274
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,664.38530	2,735.598	19.94	0.9989	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.88530	0.299	19.94	0.0011	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,672.31220	1,738.261	16.18	0.9895	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			8.81220	2.961	16.18	0.0105	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			783.62320	808.850	16.02	0.8331	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			120.12320	73.550	16.02	0.1669	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,040.50000	26,967.100	27.89	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,040.50000	27,967.100	27.89	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,040.50000	28,967.100	27.89	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			989.46200	960.274	17.94	0.5903	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			749.16200	645.974	17.94	0.4097	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			635.19590	599.368	19.69	0.4105	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,394.89590	1,285.068	19.69	0.5895	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			419.30030	387.622	21.49	0.2819	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,179.00030	2,073.322	21.49	0.7181	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,404.33120	1,277.820	19.75	0.5133	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			708.86110	659.577	21.23	0.3664	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,130.66110	2,006.377	21.23	0.6336	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			525.07730	480.569	22.67	0.2772	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,946.87730	2,827.369	22.67	0.7228	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			982.53120	931.020	19.75	0.4867	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												38,341.10	274	9,274
€ / R	On	15/08/2016	Foreign Exchange Future			15.58150		15.52730			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.62110		15.56680			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.71530		15.66090			0.0000	29,764,778.20	1,894	38,735
€ / R	On	30/09/2016	Foreign Exchange Future			15.75720		15.70270			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.05950		16.00420			0.0000	0.00	0	18,000
€ / R	On	13/03/2017	Foreign Exchange Future			16.38400		16.32780			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.77030		16.71430			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.99260		16.93020			0.0000	0.00	0	0
Total € / R Future												29,764,778.20	1,894	139,023
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			8.94990	8.011	20.80	0.0327	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,291.64990	1,236.511	20.80	0.9673	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			172.32970	183.165	17.46	0.3786	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			465.52970	422.065	17.46	0.6214	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,412.91990	1,360.066	19.13	0.8613	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			895.43240	933.536	16.36	0.8296	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			104.53240	88.236	16.36	0.1704	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			841.50880	877.933	16.40	0.8085	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			120.60880	102.633	16.40	0.1915	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			482.23700	443.338	17.11	0.5257	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			833.94370	870.141	16.40	0.8053	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			123.04370	104.841	16.40	0.1947	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			112.73910	116.420	18.62	0.2007	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,131.83910	1,081.120	18.62	0.7993	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			73.81990	75.366	19.13	0.1387	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			826.41200	862.384	16.41	0.8021	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			125.51200	107.084	16.41	0.1979	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			333.13700	348.638	17.11	0.4743	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			111.31930	114.271	19.20	0.1784	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,388.61930	1,337.071	19.20	0.8216	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			408.27130	416.839	18.80	0.3520	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,304.07130	1,257.339	18.80	0.6480	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			42.58440	36.833	23.14	0.0415	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,838.38440	4,777.333	23.14	0.9585	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			17.59320	14.689	23.18	0.0184	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,913.39320	5,855.189	23.18	0.9816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			556.86650	569.726	18.15	0.4481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			952.66650	910.226	18.15	0.5519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			523.38700	535.371	18.28	0.4276	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,019.18700	975.871	18.28	0.5724	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,387.57720	1,339.954	18.95	0.6668	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			386.46170	394.293	18.92	0.3365	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,372.26170	1,324.794	18.92	0.6635	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			384.11210	391.868	18.94	0.3348	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,379.91210	1,332.368	18.94	0.6652	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			381.77720	389.454	18.95	0.3332	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			330.83550	341.055	20.90	0.2350	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,693.03550	2,647.055	20.90	0.7650	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			329.44800	339.619	20.91	0.2341	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,701.64800	2,655.619	20.91	0.7659	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			328.07090	338.189	20.92	0.2333	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,710.27090	2,664.189	20.92	0.7667	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			515.41550	538.030	21.32	0.2843	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,981.11550	2,947.730	21.32	0.7157	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			513.85410	536.404	21.34	0.2835	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,989.55410	2,956.104	21.34	0.7165	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			512.30390	534.785	21.35	0.2828	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,998.00390	2,964.485	21.35	0.7172	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,235.44210	3,207.261	21.77	0.6823	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			689.06540	723.426	21.75	0.3191	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,218.86540	3,190.826	21.75	0.6809	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			687.35100	721.641	21.76	0.3184	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,227.15100	3,199.041	21.76	0.6816	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			685.64210	719.861	21.77	0.3177	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												29,764,778.20	1,894	185,395
AUS / R	On	19/09/2016	Foreign Exchange Future			10.59280		10.60500			0.0000	1,048,687.20	99	8,710
AUS / R	On	19/12/2016	Foreign Exchange Future			10.75160		10.76430			0.0000	0.00	0	125
AUS / R	On	13/03/2017	Foreign Exchange Future			10.90270		10.91600			0.0000	490,621.50	45	3,305
AUS / R	On	19/06/2017	Foreign Exchange Future			11.08290		11.09680			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.16980		11.17940			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 AU\$ / R Future												1,539,308.70	144	12,140
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			464.69650	451.892	12.90	0.7948	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.69650	59.092	12.90	0.2052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			456.89130	444.105	12.90	0.7889	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			61.89130	61.305	12.90	0.2111	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			472.56000	459.740	12.90	0.8006	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			57.56000	56.940	12.90	0.1994	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			305.88170	302.627	13.10	0.4420	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			405.04480	389.160	13.11	0.5535	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			310.74480	307.560	13.11	0.4465	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			399.95320	384.137	13.12	0.5489	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			315.65320	312.537	13.12	0.4511	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			410.18170	394.227	13.10	0.5580	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			192.65300	182.879	15.69	0.2446	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,236.65300	1,240.179	15.69	0.7554	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			195.87130	186.008	15.65	0.2482	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,219.87130	1,223.308	15.65	0.7518	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			194.25460	184.435	15.67	0.2464	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,228.25460	1,231.735	15.67	0.7536	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			323.47410	313.562	16.00	0.3150	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,276.67410	1,280.662	16.00	0.6850	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			321.43560	311.572	16.02	0.3133	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,284.63560	1,288.672	16.02	0.6867	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			319.41570	309.596	16.03	0.3116	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,292.61570	1,296.696	16.03	0.6884	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			410.20140	402.341	16.30	0.3416	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,400.80140	1,402.541	16.30	0.6584	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			407.99340	400.167	16.31	0.3401	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,408.59340	1,410.367	16.31	0.6599	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			405.79910	398.001	16.33	0.3385	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,416.39910	1,418.201	16.33	0.6615	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,539,308.70	144	12,140
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.72450		10.72560			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.91840		10.91980			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.09930		11.10140			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			4.96810	4.391	18.26	0.0173	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,659.36810	1,659.891	18.26	0.9827	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			4.86330	4.294	18.29	0.0170	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,669.26330	1,669.795	18.29	0.9830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			4.76070	4.201	18.32	0.0166	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,679.16070	1,679.701	18.32	0.9834	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			67.57400	63.308	17.65	0.1141	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,677.77400	1,674.908	17.65	0.8859	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			69.05130	64.733	17.61	0.1164	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,659.25130	1,656.333	17.61	0.8836	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			68.30830	64.016	17.63	0.1152	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,668.50830	1,665.616	17.63	0.8848	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			144.53580	139.821	17.69	0.1788	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,773.13580	1,770.521	17.69	0.8212	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			143.44100	138.745	17.70	0.1776	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,782.04100	1,779.445	17.70	0.8224	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			142.35550	137.678	17.72	0.1763	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,790.95550	1,788.378	17.72	0.8237	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.56020		14.49100			0.0000	3,552,688.80	244	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.89700		14.82680			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.21820		15.14480			0.0000	0.00	0	0
Total CHF / R Future												3,552,688.80	244	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			24.84290	26.330	21.83	0.0549	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,133.84290	2,066.130	21.83	0.9451	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			24.58670	26.058	21.86	0.0543	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,143.58670	2,075.858	21.86	0.9457	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			24.33370	25.788	21.90	0.0538	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,153.33370	2,085.588	21.90	0.9462	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			201.93410	208.229	20.78	0.2051	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,075.13410	2,011.229	20.78	0.7949	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			204.60670	211.029	20.76	0.2075	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,057.80670	1,994.029	20.76	0.7925	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			203.26450	209.624	20.77	0.2063	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,066.46450	2,002.624	20.77	0.7937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			368.59340	382.061	21.07	0.2699	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,293.79340	2,233.861	21.07	0.7301	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			371.90440	385.512	21.04	0.2719	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,277.10440	2,217.312	21.04	0.7281	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			370.24470	383.782	21.06	0.2709	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,285.44470	2,225.582	21.06	0.7291	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,552,688.80	244	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.10910		2.10330			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
CNH / R	On	19/12/2016	Foreign Exchange Future			2.13720		2.13130			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.16230		2.15610			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			12.74610	12.189	19.92	0.0219	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,479.74610	3,421.189	19.92	0.9781	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			11.49640	10.967	20.05	0.0198	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,578.49640	3,519.967	20.05	0.9802	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			10.37640	9.874	20.18	0.0179	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,677.37640	3,618.874	20.18	0.9821	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,523.44960	3,463.600	18.74	0.8828	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			151.88190	151.334	18.57	0.1292	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,338.88190	3,279.334	18.57	0.8708	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			143.94780	143.241	18.66	0.1231	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,430.94780	3,371.241	18.66	0.8769	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			136.44960	135.600	18.74	0.1172	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,574.60100	3,512.004	19.05	0.8006	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			323.52620	322.747	19.13	0.1930	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,662.52620	3,599.747	19.13	0.8070	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			311.92330	310.975	19.20	0.1869	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,750.92330	3,687.975	19.20	0.8131	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			335.60100	335.004	19.05	0.1994	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.11560		2.10900			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.16260		2.15610			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,038.04380	2,969.543	20.09	0.9585	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			31.78480	28.892	19.50	0.0474	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,841.78480	2,772.892	19.50	0.9526	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			29.83060	27.141	19.79	0.0443	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,939.83060	2,871.141	19.79	0.9557	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			28.04380	25.543	20.09	0.0415	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			167.44890	152.331	18.20	0.1308	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,306.44890	3,226.331	18.20	0.8692	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			158.01820	142.731	18.23	0.1238	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,397.01820	3,316.731	18.23	0.8762	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			149.10560	133.693	18.26	0.1171	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,488.10560	3,407.693	18.26	0.8829	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	306
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.81080		1.80400			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.84490		1.83770			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.87590		1.86870			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			14.00870	13.940	21.72	0.0261	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,174.00870	3,105.940	21.72	0.9739	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			12.33530	12.242	21.81	0.0232	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,272.33530	3,204.242	21.81	0.9768	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			10.85890	10.748	21.90	0.0206	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,370.85890	3,302.748	21.90	0.9794	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			204.34470	207.188	21.70	0.1668	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,027.34470	2,958.188	21.70	0.8332	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			194.78180	197.324	21.82	0.1597	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,117.78180	3,048.324	21.82	0.8403	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			185.72090	187.986	21.94	0.1529	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,208.72090	3,138.986	21.94	0.8471	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			405.68620	413.292	21.40	0.2414	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,118.68620	3,054.292	21.40	0.7586	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			392.21350	399.389	21.51	0.2342	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,205.21350	3,140.389	21.51	0.7658	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			379.27860	386.043	21.62	0.2273	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,292.27860	3,227.043	21.62	0.7727	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			0.13730		0.13680			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13730		0.13680			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13740		0.13690			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			0.04090		0.04060			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03980		0.03970			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03930		0.03920			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.05880		10.06700			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.20000		10.20800			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.33510		10.34380			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			637.98120	628.180	14.16	0.8867	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			30.98120	29.380	14.16	0.1133	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			629.02640	619.268	14.14	0.8831	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			32.02640	30.468	14.14	0.1169	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			620.10400	610.391	14.11	0.8794	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			33.10400	31.591	14.11	0.1206	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			170.94620	162.190	15.67	0.2783	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			812.94620	812.190	15.67	0.7217	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			168.92360	160.206	15.70	0.2755	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			820.92360	820.206	15.70	0.7245	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			166.92340	158.245	15.72	0.2727	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			828.92340	828.245	15.72	0.7273	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,019.42190	1,019.288	16.33	0.6919	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			257.49110	248.606	16.29	0.3126	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,003.69110	1,003.506	16.29	0.6874	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			255.34830	246.486	16.31	0.3104	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,011.54830	1,011.386	16.31	0.6896	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			253.22190	244.388	16.33	0.3081	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			1.32540		1.31720			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33810		1.33250			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35450		1.34770			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			1,028.00000	946.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			828.00000	746.000		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			928.00000	846.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			775.00000	719.000		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			875.00000	819.000		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			675.00000	619.000		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			723.00000	655.000		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			823.00000	755.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On 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			923.00000	855.000		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			1.32100		1.32730			0.0000	0.00	0	0
QUANTO £On	19/12/2016	Foreign Exchange Future			1.32330		1.32960			0.0000	0.00	0	0
QUANTO £On	13/03/2017	Foreign Exchange Future			1.32550		1.33180			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			1.11900		1.11950			0.0000	0.00	0	11,955
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12360		1.12400			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12790		1.12830			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	11,955
Total QUANTO € / \$											0.00	0	11,955
RAIN	On 19/09/2016	Foreign Exchange Future			24,571.79000		24,492.73000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			25,033.21000		24,952.87000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Future			10.46970		10.41260			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.64960		10.59070			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			13.63120	14.289	17.22	0.0526	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			1,221.03120	1,164.589	17.22	0.9474	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			13.34050	13.972	17.26	0.0515	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,230.74050	1,174.272	17.26	0.9485	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			13.05610	13.664	17.29	0.0504	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,240.45610	1,183.964	17.29	0.9496	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			101.50070	105.621	17.23	0.1799	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,320.80070	1,266.021	17.23	0.8201	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			100.33480	104.379	17.25	0.1781	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,329.63480	1,274.779	17.25	0.8219	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			99.18420	103.152	17.26	0.1763	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,338.48420	1,283.552	17.26	0.8237	0.00	0	0
Total SGD / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			4.64460		4.62350			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.63020		4.61150			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			1.50750	1.723	16.16	0.0177	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			648.00750	627.123	16.16	0.9823	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			1.61940	1.881	15.95	0.0193	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			628.11940	607.281	15.95	0.9807	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			1.56200	1.800	16.05	0.0185	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			638.06200	617.200	16.05	0.9815	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			16.46810	17.155	15.34	0.0878	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			694.96810	676.954	15.34	0.9122	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			15.89270	16.558	15.37	0.0851	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			704.39270	686.358	15.37	0.9149	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			15.33710	15.982	15.40	0.0825	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			713.83710	695.782	15.40	0.9175	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			1.32590		1.32590			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.26310		1.26310			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.21460		1.21460			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,769,653,252.10	186,717	1,118,811
Total Options									11,238,866.85	43,907	1,828,706
Grand Total:									2,780,892,118.95	230,624	2,947,517