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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/08/2016 Foreign Exchange Future			13.92980		13.92240			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			13.97370		13.91970			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			13.98050		13.93420			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.98160		13.93660			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.98500		13.94520			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.98810		13.94800			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.99130		13.95090			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.99440		13.95370			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.01010		13.96810			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			14.01320		13.97090			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.01950		13.97660			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.02890		13.98520			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.03520		13.99090			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.99380		13.99380			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			14.05400		14.00810			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.05950		14.01360			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.06220		14.01630			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.07320		14.02720			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.07870		14.03270			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.08960		14.04360			0.0000	901,058,099.20	63,952	508,645
\$ / R On 27/09/2016 Foreign Exchange Future			14.11160		14.06540			0.0000	14,111,600.00	1,000	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	28/09/2016	Foreign Exchange Future			14.11430		14.06820			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.11980		14.07360			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.15800		14.11170			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.17170		14.12530			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.19080		14.14430			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.19350		14.14700			0.0000	28,387,000.00	2,000	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			14.22350		14.17710			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.25120		14.20470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.28170		14.23510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.32610		14.27930			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.34000		14.29310			0.0000	58,837,020.00	4,103	117,443
\$ / R	On	13/01/2017	Foreign Exchange Future			14.40930		14.36220			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.44260		14.39540			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.57420		14.52630			0.0000	3,483,233.80	239	28,576
\$ / R	On	12/04/2017	Foreign Exchange Future			14.65840		14.61010			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.69500		14.64640			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.85160		14.80270			0.0000	0.00	0	157,705
\$ / R	On	12/07/2017	Foreign Exchange Future			14.91730		14.86820			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.00930		14.95220			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.04760		14.98940			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.08590		15.02660			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.12420		15.06380			0.0000	0.00	0	70
Total \$ / R Future												1,005,876,953.00	71,294	827,259
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Call			2.33340	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put			439.93340	430.200	21.60	1.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1.59600	0.455	31.77	0.0037	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			1,181.89600	1,126.755	31.77	0.9963	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			2.24070	0.766	31.02	0.0061	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			1,082.54070	1,027.066	31.02	0.9939	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1.56280	0.976	25.92	0.0054	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,587.36280	1,540.476	25.92	0.9946	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,235.88590	1,281.209	23.49	0.9956	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			1.68590	0.710	23.49	0.0044	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			31.87580	36.355	19.95	0.1600	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			527.67580	485.855	19.95	0.8400	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			94.23870	88.746	19.38	0.3124	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			367.63870	317.146	19.38	0.6876	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.43120	0.194	29.04	0.0009	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,665.23120	2,625.194	29.04	0.9991	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			2.39590	1.364	24.82	0.0063	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,864.39590	1,823.264	24.82	0.9937	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			2.79310	1.665	24.82	0.0073	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,891.89310	1,850.365	24.82	0.9927	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.22110	0.133	32.56	0.0006	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,439.32110	3,398.833	32.56	0.9994	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	17/08/2016	Foreign Exchange Option	14.22	Call			111.55720	117.841	18.67	0.3411	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			380.65720	346.541	18.67	0.6589	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			63.95340	67.365	19.21	0.2197	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			543.05340	506.065	19.21	0.7803	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			2.37440	1.500	25.49	0.0063	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,058.67440	2,017.100	25.49	0.9937	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			1.95210	1.437	24.65	0.0055	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,343.85210	2,301.337	24.65	0.9945	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			206.81600	218.373	18.20	0.4665	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			315.91600	285.173	18.20	0.5335	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			151.26290	159.671	18.60	0.3712	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			420.36290	386.471	18.60	0.6288	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			1.40410	0.902	33.75	0.0026	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,954.80410	3,911.402	33.75	0.9974	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,177.12140	2,219.919	23.20	0.9983	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.52140	0.419	23.20	0.0017	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			560.76380	588.528	17.51	0.8060	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			84.16380	69.028	17.51	0.1940	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1.36650	0.894	32.13	0.0027	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,724.76650	3,681.394	32.13	0.9973	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			28.25920	30.610	20.40	0.0873	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,193.05920	1,151.710	20.40	0.9127	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			5.13550	5.214	22.52	0.0172	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,019.93550	1,976.314	22.52	0.9828	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			28.89310	31.283	20.38	0.0889	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,183.69310	1,142.383	20.38	0.9111	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			54.15950	58.032	20.04	0.1459	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			983.25950	942.832	20.04	0.8541	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			243.93740	236.850	18.13	0.4470	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			360.13740	353.051	18.13	0.5530	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			314.62780	307.703	17.85	0.5346	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			270.82780	263.903	17.85	0.4654	0.00	0	18,400
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,733.65060	3,687.813	28.53	0.9952	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1.74860	1.811	28.89	0.0047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,793.64860	3,747.810	28.89	0.9953	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			620.69490	649.052	17.18	0.7831	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			112.59490	95.052	17.18	0.2169	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			484.45670	508.387	17.42	0.6914	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			176.35670	154.387	17.42	0.3086	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1.75060	1.813	28.53	0.0048	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			448.49740	470.988	17.62	0.6502	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			214.89740	191.488	17.62	0.3498	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			2.09610	2.177	25.55	0.0061	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,288.49610	3,242.677	25.55	0.9939	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			74.38810	79.351	20.12	0.1680	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,058.08810	1,017.151	20.12	0.8320	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		4.71630	5.276	22.45	0.0150	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,488.41630	2,443.076	22.45	0.9850	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		2.09950	2.159	28.18	0.0054	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,785.79950	3,739.959	28.18	0.9946	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		638.52810	666.941	17.34	0.7756	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		122.22810	104.741	17.34	0.2244	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		93.20120	98.858	19.88	0.1942	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,016.00120	975.658	19.88	0.8058	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		1.04960	1.095	29.60	0.0027	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,683.84960	4,637.895	29.60	0.9973	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		827.42980	860.301	17.11	0.8414	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		84.72980	71.601	17.11	0.1586	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		819.41270	852.177	17.12	0.8381	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		86.71270	73.477	17.12	0.1619	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		811.43030	844.088	17.13	0.8349	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		88.73030	75.388	17.13	0.1651	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		182.19430	191.587	19.06	0.3156	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		738.59430	701.987	19.06	0.6844	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		80.48840	84.741	20.31	0.1603	769,197.69	9,077	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,236.88840	1,195.141	20.31	0.8397	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		159.56640	167.876	19.28	0.2838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		815.96640	778.276	19.28	0.7162	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		155.36680	163.473	19.32	0.2777	1,520,302.62	9,300	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		831.76680	793.873	19.32	0.7223	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		45.46070	47.828	21.04	0.0974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,601.86070	1,558.228	21.04	0.9026	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		130.33120	137.269	19.60	0.2407	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		936.73120	897.669	19.60	0.7593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		106.13170	111.772	19.90	0.2029	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,062.53170	1,022.172	19.90	0.7971	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		24.89260	25.591	21.55	0.0562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,981.29260	1,935.991	21.55	0.9438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		70.04020	73.725	20.51	0.1421	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,326.44020	1,284.125	20.51	0.8579	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		52.76330	55.759	20.92	0.1113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,509.16330	1,466.159	20.92	0.8887	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		14.41870	14.416	22.01	0.0335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,330.81870	2,284.816	22.01	0.9665	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		39.13860	40.972	21.17	0.0852	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,695.53860	1,651.372	21.17	0.9148	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		30.76090	31.911	21.38	0.0684	107,700.64	3,375	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,847.16090	1,802.311	21.38	0.9316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		9.43650	9.191	22.37	0.0222	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,605.83650	2,559.591	22.37	0.9778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		23.78690	24.403	21.59	0.0539	82,361.14	3,375	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,010.18690	1,964.803	21.59	0.9461	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	16.27	Call		16.52850	16.651	21.90	0.0382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,242.92850	2,197.051	21.90	0.9618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		6.80850	6.449	22.65	0.0160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,823.20850	2,776.849	22.65	0.9840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		13.77750	13.739	22.05	0.0321	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,360.17750	2,314.139	22.05	0.9679	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		11.48660	11.330	22.21	0.0269	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,477.88660	2,431.730	22.21	0.9731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.19390	3.382	25.63	0.0080	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,659.59390	3,613.782	25.63	0.9920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		9.15560	8.900	22.40	0.0216	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,625.55560	2,579.300	22.40	0.9784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		8.61960	8.345	22.45	0.0203	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,665.01960	2,618.745	22.45	0.9797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.19540	0.284	28.01	0.0008	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,506.59540	5,460.684	28.01	0.9992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		5.92660	5.565	23.07	0.0138	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,962.32660	2,915.965	23.07	0.9862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.76390	3.846	24.90	0.0092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,460.16390	3,414.246	24.90	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		885.02310	918.874	17.03	0.8504	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		81.42310	69.274	17.03	0.1496	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		844.72130	877.877	17.06	0.8353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		91.12130	78.277	17.06	0.1647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		836.76030	869.778	17.06	0.8322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		93.16030	80.178	17.06	0.1678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		645.79740	673.634	17.32	0.7394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		162.19740	144.034	17.32	0.2606	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		506.99720	530.565	17.59	0.6481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		243.39720	220.965	17.59	0.3519	745,756.20	3,375	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		828.83480	861.713	17.07	0.8291	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		95.23480	82.113	17.07	0.1709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		687.28990	716.305	17.25	0.7626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		143.68990	126.705	17.25	0.2374	1,150,097.65	9,077	12,750
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		268.64040	282.058	18.41	0.4252	6,205,267.20	22,000	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		525.04040	492.458	18.41	0.5748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		567.44950	592.939	17.47	0.6906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		203.84950	183.339	17.47	0.3094	618,769.80	3,375	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		555.00370	580.106	17.49	0.6822	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		211.40370	190.506	17.49	0.3178	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		177.44540	186.612	19.11	0.3090	1,735,487.88	9,300	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		753.84540	717.012	19.11	0.6910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		389.68100	409.238	17.85	0.5521	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		346.08100	319.638	17.85	0.4479	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		304.55850	319.596	18.19	0.4660	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		460.95850	429.996	18.19	0.5340	0.00	0	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	14.76	Call		147.25740	154.990	19.41	0.2659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		863.65740	825.390	19.41	0.7341	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		207.73150	218.332	18.85	0.3498	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		664.13150	628.732	18.85	0.6502	0.00	0	47,300
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		194.61000	203.558	19.23	0.3101	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		819.21000	781.958	19.23	0.6899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		2.40510	2.645	25.37	0.0060	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,184.20510	4,138.345	25.37	0.9940	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.82620	2.137	25.53	0.0049	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,343.62620	4,297.837	25.53	0.9951	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,273.33890	2,318.990	20.35	0.9883	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.13890	4.690	20.35	0.0117	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		731.89350	761.722	17.36	0.7527	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		163.69350	147.422	17.36	0.2473	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		101.82330	105.848	20.49	0.1754	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,328.22330	1,286.048	20.49	0.8246	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		96.63830	98.158	21.07	0.1484	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,674.93830	1,630.158	21.07	0.8516	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		312.51260	323.425	18.92	0.3893	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		767.21260	731.725	18.92	0.6107	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		852.27650	885.839	17.28	0.7390	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		207.97650	195.040	17.28	0.2610	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		9.34430	6.200	24.70	0.0111	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,635.04430	4,585.400	24.70	0.9889	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		8.50280	5.586	24.70	0.0101	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,714.20280	4,664.786	24.70	0.9899	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,355.69360	2,402.321	19.51	0.9776	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.39360	11.521	19.51	0.0224	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,036.49480	1,074.950	17.18	0.8069	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		139.49480	131.450	17.18	0.1931	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		225.93880	230.506	19.80	0.2848	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,138.93880	1,097.006	19.80	0.7152	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		87.20130	85.855	21.71	0.1216	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,080.20130	2,032.355	21.71	0.8784	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		92.32290	89.689	21.95	0.1190	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,275.22290	2,226.189	21.95	0.8810	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		286.56520	292.044	19.51	0.3282	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,059.46520	1,018.544	19.51	0.6718	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		96.80880	94.290	21.86	0.1244	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,219.70880	2,170.790	21.86	0.8756	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		66.32190	62.557	23.01	0.0814	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,951.62190	2,901.357	23.01	0.9186	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,113.84210	1,152.423	17.21	0.7939	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		169.14210	161.223	17.21	0.2061	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		198.23310	198.144	20.69	0.2263	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,593.53310	1,546.944	20.69	0.7737	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,451.59510	2,499.037	18.24	0.9708	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.49510	17.337	18.24	0.0292	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			988.37930	1,022.982	17.32	0.7327	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			253.27930	241.282	17.32	0.2673	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			20.38570	17.603	26.10	0.0233	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,185.28570	5,135.903	26.10	0.9767	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,719.15150	1,764.314	17.19	0.8951	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			79.85150	78.214	17.19	0.1049	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,710.37890	1,755.491	17.19	0.8938	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			81.07890	79.391	17.19	0.1062	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,701.61960	1,746.685	17.18	0.8925	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			82.31960	80.584	17.18	0.1075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,202.03730	1,239.899	17.25	0.7744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			218.93730	209.899	17.25	0.2256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			951.58790	981.757	17.66	0.6821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			358.48790	341.757	17.66	0.3179	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,216.33180	1,254.463	17.24	0.7788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			141.56200	136.249	17.07	0.1626	0.00	0	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,013.66750	6,966.017	25.90	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.50850	1.278	25.90	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,718.40850	8,671.278	25.90	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,514.92200	2,562.283	17.89	0.9657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.82200	22.283	17.89	0.0343	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,434.66200	1,476.249	17.07	0.8374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,616.39970	6,568.536	25.90	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			8.73160	7.825	25.90	0.0105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,715.63160	6,667.825	25.90	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,267.16020	1,306.202	17.20	0.7937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			194.06020	186.202	17.20	0.2063	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			6.76750	6.017	25.90	0.0083	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,022.54530	5,974.274	25.90	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			14.89210	13.567	25.90	0.0173	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,081.79210	6,033.567	25.90	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.03810	0.028	25.90	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,646.93810	12,600.028	25.90	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			9.49970	8.536	25.90	0.0114	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,677.70930	5,629.148	25.90	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			18.72720	17.178	25.90	0.0213	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,805.62720	5,757.178	25.90	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			7.12290	6.343	25.90	0.0087	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,954.02290	6,906.343	25.90	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			15.64530	14.274	25.90	0.0181	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,432.34100	5,383.549	25.90	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			24.44340	22.599	25.90	0.0272	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,481.34340	5,432.599	25.90	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			10.33200	9.308	25.90	0.0123	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,517.23200	6,469.308	25.90	0.9877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		20.80930	19.148	25.90	0.0235	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,750.97820	4,701.447	25.90	0.9536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		39.24720	36.784	25.90	0.0418	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,896.14720	4,846.784	25.90	0.9582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		17.54540	16.063	25.90	0.0201	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,884.44540	5,836.063	25.90	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		25.44100	23.549	25.90	0.0282	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,223.80460	4,173.637	25.90	0.9328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		47.96580	45.209	25.90	0.0500	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,644.86580	4,595.209	25.90	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		23.29480	21.507	25.90	0.0261	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,540.19480	5,491.507	25.90	0.9739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		44.07820	41.447	25.90	0.0464	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,888.30550	3,835.023	25.30	0.9212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		80.87950	74.483	25.35	0.0782	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,907.77950	3,854.483	25.35	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		36.30550	33.952	25.90	0.0390	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,993.20550	4,943.952	25.90	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		66.90460	63.637	25.90	0.0672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,791.02660	3,737.831	25.06	0.9181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		83.29340	76.971	25.13	0.0809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,820.19340	3,766.971	25.13	0.9191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		44.76260	42.109	25.90	0.0470	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,731.66260	4,682.109	25.90	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		81.40550	75.023	25.30	0.0788	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,317.06640	3,264.443	23.89	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		94.72720	88.798	24.25	0.0940	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,461.62720	3,408.798	24.25	0.9060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		68.92980	65.616	25.90	0.0690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,185.82980	4,135.615	25.90	0.9310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		84.12660	77.831	25.06	0.0819	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,792.19350	2,740.652	22.58	0.8717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		123.14320	118.400	22.68	0.1259	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,830.04320	2,778.400	22.68	0.8741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		82.47380	76.126	25.21	0.0800	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,849.37380	3,796.126	25.21	0.9200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		100.16640	94.443	23.89	0.1001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,669.97870	2,619.641	22.33	0.8628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		128.06630	123.554	22.46	0.1313	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,744.96630	2,693.554	22.46	0.8687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		93.69880	87.732	24.32	0.0928	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,490.59880	3,437.732	24.32	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		125.29350	120.651	22.58	0.1283	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,541.54800	2,491.471	22.13	0.8516	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		138.72610	135.412	22.23	0.1427	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,605.62610	2,555.412	22.23	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			100.54750	94.838	23.87	0.1006	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,307.44750	3,254.838	23.87	0.8994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			133.07870	129.641	22.33	0.1372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,342.12350	2,292.565	21.80	0.8320	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			159.30240	156.487	21.89	0.1624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,396.20240	2,346.487	21.89	0.8376	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			125.84210	121.224	22.56	0.1289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,782.74210	2,731.224	22.56	0.8711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			144.64800	141.471	22.13	0.1484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,102.01490	2,053.313	21.40	0.8044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			182.26540	180.081	21.56	0.1838	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,199.16540	2,150.081	21.56	0.8162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			137.90280	134.570	22.24	0.1419	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,614.80280	2,564.570	22.24	0.8581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			165.22350	162.565	21.80	0.1680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,800.00770	1,752.857	20.88	0.7619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			241.57060	241.268	20.90	0.2367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,808.47060	1,761.268	20.90	0.7633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			157.38160	154.516	21.92	0.1606	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,414.28160	2,364.516	21.92	0.8394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			195.11490	193.313	21.40	0.1956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,657.80900	1,611.627	20.63	0.7383	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			250.95320	250.971	20.81	0.2448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,757.85320	1,710.971	20.81	0.7552	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			172.44940	169.988	21.70	0.1747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,279.34940	2,229.988	21.70	0.8253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			243.10770	242.857	20.88	0.2381	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,430.70650	1,386.105	20.19	0.6950	87,574,113.90	63,180	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			304.07180	305.985	20.36	0.2890	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,510.97180	1,465.985	20.36	0.7110	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			221.12290	220.139	21.10	0.2189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,928.02290	1,880.139	21.10	0.7811	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			270.90900	271.627	20.63	0.2617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,122.13110	1,081.751	19.48	0.6233	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			366.43670	370.700	19.83	0.3392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,273.33670	1,230.700	19.83	0.6608	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			249.36260	249.328	20.82	0.2434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,766.26260	1,719.328	20.82	0.7566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			323.80650	326.105	20.19	0.3050	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			977.88480	940.063	19.13	0.5826	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			439.40930	447.041	19.32	0.3946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,056.30930	1,017.041	19.32	0.6054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			290.69260	292.121	20.47	0.2781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,567.59260	1,522.121	20.47	0.7219	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			415.23110	421.751	19.48	0.3767	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			777.85660	745.045	18.66	0.5155	17,642,658.50	23,680	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			525.16250	537.124	18.86	0.4547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			862.06250	827.124	18.86	0.5453	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			364.16480	368.322	19.85	0.3374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,281.06480	1,238.322	19.85	0.6626	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			470.98480	480.063	19.13	0.4174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			616.33450	589.052	18.28	0.4504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			648.99030	667.233	18.36	0.5324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			655.89030	627.233	18.36	0.4676	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			420.48040	427.241	19.45	0.3806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,107.38040	1,067.241	19.45	0.6194	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			570.95660	585.045	18.66	0.4845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			379.54780	361.844	17.71	0.3303	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			788.28560	812.504	18.01	0.6070	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			495.18560	472.504	18.01	0.3930	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			502.01800	512.884	18.97	0.4391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			908.91800	872.884	18.97	0.5609	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			679.43450	699.052	18.28	0.5496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			230.65090	221.063	17.27	0.2344	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,074.34140	1,108.250	17.42	0.7308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			281.24140	268.250	17.42	0.2692	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			589.57950	604.515	18.58	0.4963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			746.47950	714.515	18.58	0.5037	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			922.64780	951.844	17.71	0.6697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			213.23180	204.463	17.24	0.2212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,209.17190	1,247.168	17.24	0.7766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			216.07190	207.168	17.24	0.2234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			692.85490	713.068	18.25	0.5570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			599.75490	573.068	18.25	0.4430	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,173.75090	1,211.063	17.27	0.7656	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			258.36200	257.393	21.27	0.2305	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,066.16200	2,018.094	21.27	0.7695	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			905.58030	930.963	17.86	0.6295	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			493.38030	471.663	17.86	0.3705	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			873.95310	896.520	18.03	0.6004	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			578.55310	553.920	18.03	0.3996	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			334.13160	334.666	20.84	0.2784	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,828.73160	1,782.066	20.84	0.7216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			497.67520	500.954	20.38	0.3493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,671.37520	1,626.754	20.38	0.6507	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			489.00390	491.949	20.45	0.3440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,702.70390	1,657.749	20.45	0.6560	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			280.40180	277.825	22.13	0.2108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,754.10180	2,703.625	22.13	0.7892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			175.09890	169.503	24.63	0.1307	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,078.79890	4,025.303	24.63	0.8693	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	15.36	Call		579.13340	585.496	19.86	0.3972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,412.83340	1,371.296	19.86	0.6028	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		148.12570	141.990	25.55	0.1097	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,621.82570	4,567.790	25.55	0.8903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		121.08340	115.453	25.55	0.0922	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,974.78340	4,921.253	25.55	0.9078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		312.35810	310.428	21.81	0.2324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,536.05810	2,486.228	21.81	0.7676	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		581.75240	588.214	19.85	0.3987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,405.45240	1,364.014	19.85	0.6013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		39.05470	36.073	25.55	0.0337	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,932.75470	6,881.873	25.55	0.9663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		174.64780	169.034	24.65	0.1303	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,088.34780	4,034.834	24.65	0.8697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		614.51900	622.325	19.67	0.4171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,318.21900	1,278.125	19.67	0.5829	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		584.38490	590.946	19.83	0.4002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,398.08490	1,356.746	19.83	0.5998	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,222.51970	1,251.278	17.92	0.6578	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		562.41970	542.878	17.92	0.3422	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		341.62000	339.369	22.05	0.2352	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,751.52000	2,700.969	22.05	0.7648	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,189.89050	1,216.071	18.11	0.6348	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		643.49050	621.071	18.11	0.3652	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		422.40780	421.810	21.58	0.2768	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,446.00780	2,396.810	21.58	0.7232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		821.45610	830.586	19.92	0.4448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,528.75610	1,488.986	19.92	0.5552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		818.53880	827.562	19.93	0.4435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,535.83880	1,495.962	19.93	0.5565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		747.86770	754.194	20.28	0.4115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		259.78760	254.766	17.14	0.1817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		735.11470	712.080	18.26	0.3687	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,027.68730	1,044.067	19.14	0.5300	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,114.98730	1,082.467	19.14	0.4700	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		358.50580	352.178	23.42	0.2109	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,705.80580	3,650.578	23.42	0.7891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,062.48760	2,106.366	17.14	0.8183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,169.43700	4,112.634	24.28	0.8123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		239.13800	232.946	25.39	0.1425	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,146.43800	5,091.346	25.39	0.8575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		815.63350	824.550	19.94	0.4422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,542.93350	1,502.950	19.94	0.5578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,307.81470	1,333.680	18.26	0.6313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,725.16770	1,682.594	20.28	0.5885	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		543.41210	543.642	21.52	0.3123	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,470.71210	2,422.041	21.52	0.6877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			824.38000	833.617	19.90	0.4461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,521.68000	1,482.017	19.90	0.5539	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			322.13700	314.234	24.28	0.1877	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			418.18040	411.525	23.02	0.2346	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,529.98040	3,474.225	23.02	0.7654	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,529.78360	1,562.836	18.03	0.6810	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			611.58360	595.536	18.03	0.3190	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,050.63360	2,996.871	22.21	0.6935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			616.01330	619.449	22.19	0.3079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,033.81330	2,980.149	22.19	0.6921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			614.41780	617.810	22.20	0.3072	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,042.21780	2,988.510	22.20	0.6928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			612.83360	616.171	22.21	0.3065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,065.31970	3,016.772	22.02	0.6584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			762.93740	772.524	22.03	0.3409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,073.53740	3,024.924	22.03	0.6591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			761.15450	770.682	22.04	0.3402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,081.75450	3,033.082	22.04	0.6598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,052.69130	1,072.362	20.70	0.4479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,063.29130	2,024.762	20.70	0.5521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			764.71970	774.372	22.02	0.3416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			853.44970	867.642	22.11	0.3507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,316.84970	3,271.742	22.11	0.6493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			851.63520	865.765	22.11	0.3501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,325.03520	3,279.865	22.11	0.6499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			849.83320	863.900	22.12	0.3494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,333.23320	3,288.000	22.12	0.6506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			933.96000	952.374	22.17	0.3578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,560.16000	3,518.174	22.17	0.6422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			932.13360	950.490	22.17	0.3572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,568.33360	3,526.290	22.17	0.6428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			930.32000	948.611	22.18	0.3566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,576.52000	3,534.411	22.18	0.6434	0.00	0	0
Total \$ / R Option												118,151,713.21	159,114	1,648,462
Total \$ / R												1,124,028,666.21	230,408	2,475,721
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.08960		14.04360			0.0000	479,046.40	34	797
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.34000		14.29310			0.0000	43,020.00	3	111
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.57420		14.52630			0.0000	0.00	0	52
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		14.85160		14.80270			0.0000	0.00	0	3
Total \$ / R MAXI Future												522,066.40	37	963
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call		10,760.24870	11,332.185	19.88	0.2052	0.00	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put		105,400.24870	101,372.185	19.88	0.7948	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			10,613.17260	11,177.197	19.90	0.2029	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			106,253.17260	102,217.197	19.90	0.7971	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			10,468.16200	11,024.376	19.92	0.2005	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			107,108.16200	103,064.376	19.92	0.7995	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			41,753.25060	42,439.081	19.46	0.3786	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			111,443.25060	107,439.081	19.46	0.6214	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			41,488.03840	42,160.637	19.48	0.3766	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			112,178.03840	108,160.637	19.48	0.6234	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			41,226.57870	41,884.022	19.49	0.3747	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			112,916.57870	108,884.022	19.49	0.6253	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			275,410.17990	270,362.492	22.13	0.7892	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			27,920.63790	27,660.859	22.14	0.2100	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			276,290.63790	271,240.859	22.14	0.7900	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			28,160.33240	27,905.084	22.12	0.2116	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			274,530.33240	269,485.084	22.12	0.7884	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			28,040.17990	27,782.492	22.13	0.2108	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			61,322.47160	61,539.397	21.08	0.3469	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			218,052.47160	213,379.396	21.08	0.6531	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			61,114.43740	61,325.403	21.09	0.3459	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			218,844.43740	214,165.404	21.09	0.6541	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			60,906.75360	61,112.298	21.10	0.3449	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			219,636.75360	214,952.298	21.10	0.6551	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												522,066.40	37	963
£ / R	On	15/08/2016	Foreign Exchange Future			18.60580	18.40980			0.0000	0.00	0	131	
£ / R	On	18/08/2016	Foreign Exchange Future			18.61890	18.42170			0.0000	0.00	0	0	
£ / R	On	31/08/2016	Foreign Exchange Future			18.67580	18.47310			0.0000	0.00	0	3	
£ / R	On	08/09/2016	Foreign Exchange Future			18.71290	18.50790			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			18.75730	18.55170			0.0000	148,482,786.80	7,916	53,174	
£ / R	On	19/12/2016	Foreign Exchange Future			19.12400	18.91400			0.0000	0.00	0	1,302	
£ / R	On	13/03/2017	Foreign Exchange Future			19.46980	19.25530			0.0000	0.00	0	1,895	
£ / R	On	25/04/2017	Foreign Exchange Future			19.64740	19.43220			0.0000	0.00	0	73	
£ / R	On	19/06/2017	Foreign Exchange Future			19.88020	19.66220			0.0000	64,491,368.80	3,244	37,392	
£ / R	On	18/12/2017	Foreign Exchange Future			20.22370	19.99220			0.0000	0.00	0	520	
Total £ / R Future												212,974,155.60	11,160	94,490
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call		2.89390	3.330	21.34	0.0129	0.00	0	0	
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put		1,963.09390	1,767.530	21.34	0.9871	0.00	0	0	
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put		653.30320	494.104	16.58	0.7145	0.00	0	0	
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call		75.00320	113.004	16.58	0.2855	0.00	0	11,000	
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call		137.82770	189.518	16.09	0.3434	0.00	0	0	
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put		704.72770	553.718	16.09	0.6566	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		7,342.27280	7,137.288	29.93	0.9996	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		3,745.73270	3,540.789	22.44	0.9915	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	22.26	Call			3.61830	3.664	22.47	0.0084	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,755.71830	3,550.764	22.47	0.9916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3.60400	3.640	22.50	0.0083	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,765.70400	3,560.740	22.50	0.9917	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.17280	0.188	29.93	0.0004	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			7.88260	8.579	18.98	0.0210	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,699.98260	2,495.679	18.98	0.9790	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3.63270	3.689	22.44	0.0085	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			6.53930	5.968	24.03	0.0110	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,444.83930	4,238.668	24.03	0.9890	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			6.53190	5.969	26.67	0.0100	55,507.98	9,300	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,054.83190	4,848.669	26.67	0.9900	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			8.18210	8.390	19.93	0.0175	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			287.24200	361.525	15.76	0.4586	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			635.54200	504.225	15.76	0.5414	7,033,937.36	13,950	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			75.47120	104.901	16.23	0.1800	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,353.77120	1,177.601	16.23	0.8200	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			21.85320	29.409	15.88	0.0639	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,454.83720	4,248.666	24.07	0.9891	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			6.53550	5.965	24.11	0.0109	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,464.83550	4,258.665	24.11	0.9891	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,356.48210	3,151.090	19.93	0.9825	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			6.72330	6.143	21.91	0.0122	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,955.02330	3,748.843	21.91	0.9878	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			1.66660	2.222	30.13	0.0036	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,749.96660	6,544.922	30.13	0.9964	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			6.53720	5.966	24.07	0.0109	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,980.15320	1,782.109	15.88	0.9361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			54.88250	70.063	18.36	0.0754	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,790.88250	3,596.063	18.36	0.9246	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			14.09720	16.054	25.00	0.0160	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,040.09720	7,832.054	25.00	0.9840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			55.82540	71.192	18.36	0.0764	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			525.45860	446.437	16.24	0.3337	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,150.13780	3,943.174	18.80	0.9378	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			64.75240	60.016	23.68	0.0536	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,610.75240	5,396.016	23.68	0.9464	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,931.68360	2,115.849	16.12	0.8762	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			147.68360	121.849	16.12	0.1238	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,029.45860	1,160.437	16.24	0.6663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,771.82540	3,577.192	18.36	0.9236	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			55.35280	70.625	18.36	0.0759	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,781.35280	3,586.625	18.36	0.9241	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			150.84960	182.051	18.03	0.1687	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,646.84960	2,468.051	18.03	0.8313	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			54.13780	57.174	18.80	0.0622	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	23.76	Call			133.47970	154.795	19.77	0.1129	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,638.17970	4,444.995	19.77	0.8871	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			134.93960	156.394	19.77	0.1139	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,619.63960	4,426.594	19.77	0.8861	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			134.20780	155.593	19.77	0.1134	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,628.90780	4,435.793	19.77	0.8866	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			212.40010	232.318	20.28	0.1436	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,760.20010	4,564.918	20.28	0.8564	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			4,377.80000	4,159.800		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			4,357.80000	4,139.800		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			4,367.80000	4,149.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			548.54420	576.282	21.08	0.2240	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,716.34420	5,512.582	21.08	0.7760	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			550.21250	578.074	21.06	0.2247	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,698.01250	5,494.374	21.06	0.7753	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			549.37720	577.181	21.07	0.2244	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,707.17720	5,503.481	21.07	0.7756	0.00	0	0
Total £ / R Option												7,089,445.34	23,250	55,582
Total £ / R												220,063,600.94	34,410	150,072
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13973		0.13735			0.0000	424,791.36	3,040	6,945
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14276		0.14033			0.0000	2,712.50	19	3,982
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14562		0.14314			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14909		0.14653			0.0000	0.00	0	0
Total ¥ / R Future												427,503.86	3,059	12,295
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,735.59850	2,973.569	20.60	0.9994	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.29850	0.169	20.60	0.0006	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,738.26120	1,975.790	17.64	0.9921	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.96120	2.389	17.64	0.0079	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			808.84980	1,015.434	16.22	0.8956	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			73.54980	42.034	16.22	0.1044	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,967.10000	26,723.700	27.63	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,967.10000	27,723.700	27.63	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,967.10000	28,723.700	27.63	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			960.27430	1,111.506	17.96	0.6371	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			645.97430	549.106	17.96	0.3629	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			599.36800	701.321	19.62	0.4537	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,285.06800	1,138.921	19.62	0.5463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			387.62170	452.350	21.30	0.3148	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,073.32170	1,889.950	21.30	0.6852	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,277.82030	1,152.570	19.81	0.4760	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			659.57660	752.523	21.17	0.3988	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,006.37660	1,843.423	21.17	0.6012	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			480.56870	548.592	22.57	0.3036	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,827.36870	2,639.492	22.57	0.6964	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			931.02030	1,061.670	19.81	0.5240	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												427,503.86	3,059	12,295
€ / R	On	15/08/2016	Foreign Exchange Future			15.69890		15.58150			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.74220		15.62110			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.84100		15.71530			0.0000	83,577,116.00	5,276	38,359
€ / R	On	30/09/2016	Foreign Exchange Future			15.88320		15.75720			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.18850		16.05950			0.0000	161,885.00	10	18,000
€ / R	On	13/03/2017	Foreign Exchange Future			16.51640		16.38400			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.90610		16.77030			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.14070		16.99260			0.0000	0.00	0	0
Total € / R Future												83,739,001.00	5,286	138,647
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			8.01080	8.854	20.15	0.0376	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,236.51080	1,119.954	20.15	0.9624	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			183.16520	222.126	17.14	0.4413	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			422.06520	339.926	17.14	0.5587	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,360.06650	1,245.739	18.78	0.8420	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			933.53590	1,038.485	16.42	0.8626	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			88.23590	67.485	16.42	0.1374	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			877.93330	979.628	16.41	0.8446	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			102.63330	78.628	16.41	0.1554	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			443.33800	371.388	16.89	0.4750	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			870.14080	971.331	16.41	0.8419	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			104.84080	80.331	16.41	0.1581	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			116.41990	134.758	18.30	0.2282	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,081.11990	973.758	18.30	0.7718	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			75.36650	86.739	18.78	0.1580	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			862.38420	963.061	16.41	0.8392	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			107.08420	82.061	16.41	0.1608	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			348.63800	402.388	16.89	0.5250	0.00	0	10,000
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			114.27060	129.659	18.87	0.1998	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,337.07060	1,226.459	18.87	0.8002	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			416.83870	456.016	18.66	0.3760	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,257.33870	1,167.516	18.66	0.6240	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			36.83260	47.546	23.72	0.0506	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,777.33260	4,659.046	23.72	0.9494	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			14.68870	21.431	24.04	0.0248	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,855.18870	5,732.931	24.04	0.9752	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			569.72600	619.705	17.97	0.4754	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			910.22600	831.205	17.97	0.5246	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			535.37050	583.050	18.11	0.4543	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			975.87050	894.550	18.11	0.5457	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,339.95360	1,247.634	18.81	0.6437	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			394.29350	431.382	18.78	0.3598	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,324.79350	1,232.882	18.78	0.6402	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			391.86780	428.728	18.79	0.3580	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,332.36780	1,240.228	18.79	0.6420	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			389.45360	426.134	18.81	0.3563	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			341.05520	366.357	20.78	0.2482	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,647.05520	2,539.957	20.78	0.7518	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			339.61890	364.841	20.79	0.2473	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,655.61890	2,548.441	20.79	0.7527	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			338.18940	363.332	20.80	0.2465	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,664.18940	2,556.932	20.80	0.7535	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			538.02960	558.799	21.02	0.2940	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,947.72960	2,832.699	21.02	0.7060	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			536.40430	557.109	21.03	0.2932	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,956.10430	2,841.009	21.03	0.7068	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			534.78520	555.425	21.04	0.2924	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,964.48520	2,849.325	21.04	0.7076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			721.64080	736.330	21.28	0.3262	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,199.04080	3,065.630	21.28	0.6738	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			719.86110	734.496	21.29	0.3255	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,207.26110	3,073.796	21.29	0.6745	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			723.42610	738.176	21.27	0.3269	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,190.82610	3,057.477	21.27	0.6731	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												83,739,001.00	5,286	185,019
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.70930		10.59280			0.0000	2,463,139.00	230	8,910
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.87240		10.75160			0.0000	0.00	0	125
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.02760		10.90270			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.21160		11.08290			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.30670		11.16980			0.0000	0.00	0	0
Total AU\$ / R Future												2,463,139.00	230	12,340
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			451.89170	545.887	12.78	0.8586	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.09170	36.587	12.78	0.1414	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			444.10480	537.451	12.79	0.8538	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			61.30480	38.151	12.79	0.1462	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			459.73960	554.374	12.78	0.8634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			56.93960	35.074	12.78	0.1366	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			302.62660	249.838	13.05	0.3877	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			389.15970	456.522	13.05	0.6078	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			307.55970	254.122	13.05	0.3922	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			384.13660	450.851	13.05	0.6033	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			312.53660	258.451	13.05	0.3967	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			394.22660	462.238	13.05	0.6123	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			186.00810	205.128	15.20	0.2711	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,223.30810	1,117.528	15.20	0.7289	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			184.43480	203.333	15.22	0.2691	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,231.73480	1,125.733	15.22	0.7309	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			182.87920	201.555	15.24	0.2671	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,240.17920	1,133.954	15.24	0.7329	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			313.56180	339.989	15.61	0.3375	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,280.66180	1,178.389	15.61	0.6625	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			311.57170	337.755	15.63	0.3356	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,288.67170	1,186.155	15.63	0.6644	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			309.59630	335.540	15.64	0.3338	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,296.69630	1,193.940	15.64	0.6662	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			402.34100	436.712	16.00	0.3640	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,402.54100	1,300.012	16.00	0.6360	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			400.16660	434.296	16.02	0.3624	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,410.36660	1,307.596	16.02	0.6376	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			398.00140	431.896	16.03	0.3607	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,418.20140	1,315.196	16.03	0.6393	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,463,139.00	230	12,340
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.79440		10.72450			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.98950		10.91840			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.17250		11.09930			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			4.39060	5.198	18.17	0.0203	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,659.89060	1,590.798	18.17	0.9797	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			4.29450	5.089	18.20	0.0199	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,669.79450	1,600.689	18.20	0.9801	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			4.20060	4.983	18.23	0.0195	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,679.70060	1,610.583	18.23	0.9805	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			63.30800	65.466	17.25	0.1191	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,674.90800	1,605.966	17.25	0.8809	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			64.73340	67.017	17.21	0.1217	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,656.33340	1,587.517	17.21	0.8783	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			64.01570	66.237	17.23	0.1204	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,665.61570	1,596.737	17.23	0.8796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			139.82130	144.723	17.36	0.1857	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,770.52130	1,702.223	17.36	0.8143	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			138.74510	143.577	17.38	0.1844	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,779.44510	1,711.077	17.38	0.8156	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			137.67820	142.438	17.39	0.1831	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,788.37820	1,719.938	17.39	0.8169	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			14.64630		14.56020			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.98540		14.89700			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.30680		15.21820			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			26.33000	27.955	21.52	0.0587	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,066.13000	1,981.655	21.52	0.9413	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			26.05750	27.652	21.55	0.0581	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,075.85750	1,991.352	21.55	0.9419	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			25.78840	27.353	21.58	0.0575	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,085.58840	2,001.053	21.58	0.9425	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			208.22890	221.649	20.66	0.2159	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,011.22890	1,936.249	20.66	0.7841	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			211.02930	224.618	20.64	0.2184	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,994.02930	1,919.218	20.64	0.7816	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			209.62430	223.128	20.65	0.2172	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,002.62430	1,927.728	20.65	0.7828	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			382.06070	397.750	20.90	0.2790	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,233.86070	2,160.950	20.90	0.7210	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			385.51190	401.348	20.87	0.2811	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,217.31190	2,144.549	20.87	0.7189	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			383.78200	399.545	20.89	0.2801	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,225.58200	2,152.745	20.89	0.7199	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.12020		2.10910			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.14890		2.13720			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.17480		2.16230			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			12.18940	13.179	19.75	0.0237	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,421.18940	3,311.179	19.75	0.9763	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			10.96720	11.823	19.88	0.0214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,519.96720	3,409.823	19.88	0.9786	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			9.87430	10.613	20.01	0.0193	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,618.87430	3,508.613	20.01	0.9807	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,463.60020	3,348.452	18.35	0.8797	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			151.33380	154.091	18.19	0.1331	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,279.33380	3,165.091	18.19	0.8669	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			143.24140	145.528	18.27	0.1266	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,371.24140	3,256.528	18.27	0.8734	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			135.60020	137.452	18.35	0.1203	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,512.00380	3,393.996	18.71	0.7952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			322.74710	329.115	18.78	0.1981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,599.74710	3,481.115	18.78	0.8019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			310.97490	316.754	18.86	0.1917	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,687.97490	3,568.754	18.86	0.8083	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			335.00380	341.996	18.71	0.2048	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			2.13270		2.11560			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.18020		2.16260			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			2,969.54290	2,795.309	18.78	0.9609	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			28.89240	25.702	18.22	0.0454	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,772.89240	2,598.702	18.22	0.9546	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			27.14070	23.921	18.50	0.0421	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,871.14070	2,696.921	18.50	0.9579	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			25.54290	22.309	18.78	0.0391	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			152.33140	164.449	17.86	0.1407	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,226.33140	3,062.449	17.86	0.8593	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			142.73110	154.106	17.90	0.1332	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,316.73110	3,152.106	17.90	0.8668	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			133.69260	144.368	17.93	0.1261	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,407.69260	3,242.368	17.93	0.8739	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	306
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.81640		1.81080			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.85050		1.84490			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88180		1.87590			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			13.94010	14.474	21.71	0.0272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,105.94010	3,050.474	21.71	0.9728	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			12.24230	12.709	21.81	0.0242	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,204.24230	3,148.709	21.81	0.9758	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			10.74850	11.157	21.90	0.0214	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,302.74850	3,247.157	21.90	0.9786	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			187.98640	184.491	21.57	0.1526	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,138.98640	3,079.491	21.57	0.8474	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			207.18780	204.075	21.34	0.1669	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,958.18780	2,899.075	21.34	0.8331	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			197.32440	194.010	21.46	0.1596	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,048.32440	2,989.010	21.46	0.8404	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			413.29160	411.497	21.10	0.2428	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,054.29160	2,993.497	21.10	0.7572	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			399.38890	397.321	21.21	0.2355	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,140.38890	3,079.321	21.21	0.7645	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			386.04290	383.719	21.32	0.2284	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,227.04290	3,165.719	21.32	0.7716	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			0.13780		0.13730			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13770		0.13730			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13760		0.13740			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			0.04180		0.04090			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04030		0.03980			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03980		0.03930			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			10.16680		10.05880			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.31060		10.20000			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.44730		10.33510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			628.18030	726.134	14.35	0.9209	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			29.38030	19.334	14.35	0.0791	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			619.26760	716.820	14.31	0.9183	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			30.46760	20.020	14.31	0.0817	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			610.39050	707.529	14.28	0.9157	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			31.59050	20.729	14.28	0.0843	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			162.19030	181.020	15.11	0.3084	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			812.19030	720.420	15.11	0.6916	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			160.20640	178.736	15.13	0.3052	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			820.20640	728.136	15.13	0.6948	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			158.24510	176.480	15.15	0.3021	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			828.24510	735.881	15.15	0.6979	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,019.28840	928.314	15.86	0.6679	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			248.60640	270.325	15.83	0.3370	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,003.50640	913.025	15.83	0.6630	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			246.48620	267.957	15.84	0.3345	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,011.38620	920.657	15.84	0.6655	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			244.38840	265.613	15.86	0.3321	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			1.33050		1.32540			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34180		1.33810			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35950		1.35450			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			946.00000	895.000		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			746.00000	695.000		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			846.00000	795.000		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			719.00000	682.000		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			819.00000	782.000		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			619.00000	582.000		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			655.00000	605.000		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			755.00000	705.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			855.00000	805.000		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			1.33130		1.32100			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33360		1.32330			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33590		1.32550			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 QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.12430		1.11900			0.0000	0.00	0	11,955
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12890		1.12360			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.13330		1.12790			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			24,762.46000		24,571.79000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			25,229.39000		25,033.21000			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			10.53020		10.46970			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.71150		10.64960			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			14.28910	15.727	16.95	0.0581	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			1,164.58910	1,105.527	16.95	0.9419	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			13.97240	15.384	16.99	0.0569	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,174.27240	1,115.184	16.99	0.9431	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			13.66370	15.050	17.03	0.0557	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,183.96370	1,124.850	17.03	0.9443	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			105.62060	110.729	16.93	0.1889	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,266.02060	1,209.229	16.93	0.8111	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			104.37900	109.375	16.95	0.1869	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,274.77900	1,217.874	16.95	0.8131	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			103.15210	108.039	16.96	0.1850	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,283.55210	1,226.539	16.96	0.8150	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Future			4.66170		4.64460			0.0000	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Future			4.64750		4.63020			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			1.72350	1.778	15.98	0.0184	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			627.12350	610.078	15.98	0.9816	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Call			1.88140	1.934	15.76	0.0201	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Put			607.28140	590.234	15.76	0.9799	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
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			1.80020	1.854	15.87	0.0193	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			617.20020	600.154	15.87	0.9807	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			17.15450	16.943	15.02	0.0884	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			676.95450	659.443	15.02	0.9116	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			16.55790	16.340	15.05	0.0856	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			686.35790	668.840	15.05	0.9144	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			15.98200	15.758	15.08	0.0829	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			695.78200	678.258	15.08	0.9171	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			1.32980		1.32590			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.27460		1.26310			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.22960		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												1 306 002 818.86	91,066	1,101,379
Total Options												125 241 158.55	182,364	1,750,416
Grand Total:												1,431,243,977.41	273,430	2,851,795