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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2016	Foreign Exchange Future	13.46700	13.56690			0.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Future	13.47500	13.56690			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future	13.47500	13.56960			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future	13.48320	13.57770			0.0000	0.00	0	2,467
\$ / R	On	31/08/2016	Foreign Exchange Future	13.48860	13.58320			0.0000	0.00	0	410
\$ / R	On	01/09/2016	Foreign Exchange Future	13.49130	13.58580			0.0000	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Future	13.50180	13.59650			0.0000	0.00	0	55
\$ / R	On	06/09/2016	Foreign Exchange Future	13.50440	13.59920			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future	13.50960	13.60460			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future	13.51230	13.60720			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future	13.52270	13.61790			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future	13.52800	13.62330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future	13.53840	13.63400			0.0000	1,535,010,868.80	113,382	484,954
\$ / R	On	27/09/2016	Foreign Exchange Future	13.55940	13.65540			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future	13.56200	13.65800			0.0000	0.00	0	900
\$ / R	On	29/09/2016	Foreign Exchange Future	13.56460	13.66060			0.0000	0.00	0	1,400
\$ / R	On	30/09/2016	Foreign Exchange Future	13.56720	13.66320			0.0000	0.00	0	70
\$ / R	On	05/10/2016	Foreign Exchange Future	13.58020	13.56590			0.0000	366,665.40	27	27
\$ / R	On	14/10/2016	Foreign Exchange Future	13.60370	13.70000			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future	13.61670	13.71320			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future	13.63500	13.73160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Future			13.63760		13.73420			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.66650		13.76320			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.67430		13.77110			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.69270		13.78960			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.72160		13.81860			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.76360		13.86100			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.77680		13.87430			0.0000	99,261,844.00	7,205	104,264
\$ / R	On	13/01/2017	Foreign Exchange Future			13.84250		13.94050			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.87400		13.97230			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.99750		14.09690			0.0000	19,694,482.50	1,407	32,736
\$ / R	On	12/04/2017	Foreign Exchange Future			14.07640		14.17640			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.11060		14.21090			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.25610		14.35790			0.0000	7,769,574.50	545	153,479
\$ / R	On	12/07/2017	Foreign Exchange Future			14.31750		14.42000			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.50060		14.60520			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.75000		14.85640			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.99950		15.10760			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.24890		15.35880			0.0000	0.00	0	70
Total \$ / R Future												1,662,103,435.20	122,566	788,112
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.00000	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,743.10000	2,843.000	20.00	1.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			3.55560	0.319	32.05	0.0045	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			516.65560	605.319	32.05	0.9955	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			1.46700	0.128	36.02	0.0018	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			674.56700	765.128	36.02	0.9982	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			260.23290	168.026	22.17	0.8420	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			13.33290	13.026	22.17	0.1580	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.25090	0.145	94.35	0.0005	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,360.65090	4,455.145	94.35	0.9995	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,769.60010	1,675.001	34.90	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00010	0.001	34.90	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			147.21320	82.990	19.47	0.4617	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			77.61320	107.990	19.47	0.5383	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.42800	0.255	94.35	0.0008	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,130.82800	4,225.255	94.35	0.9992	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.26270	0.254	30.63	0.0017	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,562.56270	1,657.054	30.63	0.9983	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.25320	0.246	30.70	0.0016	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,572.55320	1,667.046	30.70	0.9984	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.01600	0.023	36.65	0.0001	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,422.31600	2,516.823	36.65	0.9999	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Call			0.00000	36.952	18.48	0.2075	73,903.80	2,000	2,000
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Put			0.00000	303.752	18.48	0.7925	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			6.92630	5.147	21.56	0.0352	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			609.22630	701.947	21.56	0.9648	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call		0.94540	0.920	27.70	0.0060	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put		1,173.24540	1,267.719	27.70	0.9940	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call		60.51990	36.770	18.51	0.1845	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put		307.31990	378.170	18.51	0.8155	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		1.17520	0.854	26.37	0.0052	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		1,337.97520	1,432.254	26.37	0.9948	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call		22.58830	11.252	18.73	0.0656	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put		546.78830	629.952	18.73	0.9344	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call		43.67750	24.167	18.38	0.1263	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put		407.87750	482.867	18.38	0.8737	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call		242.27750	181.875	16.81	0.5266	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put		125.77750	160.075	16.81	0.4734	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		0.04990	0.045	39.12	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		4,200.84990	4,295.645	39.12	0.9998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		238.47210	181.269	16.97	0.5105	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		139.27210	176.869	16.97	0.4895	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		144.56610	105.442	17.62	0.3447	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		245.36610	301.042	17.62	0.6553	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		0.05970	0.054	39.12	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		4,140.85970	4,235.654	39.12	0.9998	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		131.48530	97.844	18.02	0.3063	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		306.88530	368.244	18.02	0.6937	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		0.07120	0.071	34.03	0.0003	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,695.47120	3,790.471	34.03	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		4.57150	3.682	22.34	0.0161	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,397.37150	1,491.382	22.34	0.9839	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		0.30220	0.250	29.79	0.0011	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,893.10220	2,987.950	29.79	0.9989	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		0.05510	0.029	34.44	0.0001	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		4,192.85510	4,287.729	34.44	0.9999	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		261.40840	206.039	17.19	0.5172	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		154.20840	193.739	17.19	0.4828	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		7.96960	5.442	20.57	0.0223	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,340.06960	1,432.742	20.57	0.9777	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.02490	0.011	34.20	0.0000	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		5,092.12490	5,187.311	34.20	1.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		430.59260	362.327	16.64	0.6721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		97.29260	124.326	16.64	0.3279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		423.65150	356.034	16.66	0.6654	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		100.35150	128.034	16.66	0.3346	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		416.77550	349.814	16.68	0.6587	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		103.47550	131.814	16.68	0.3413	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		674.60610	591.935	15.89	0.8317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		40.60610	53.535	15.89	0.1683	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		486.45260	416.002	16.36	0.6996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		92.45260	117.602	16.36	0.3004	0.00	0	405

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		451.32760	383.875	16.45	0.6686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		107.32760	135.475	16.45	0.3314	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		437.70570	371.486	16.49	0.6561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		113.70570	143.085	16.49	0.3439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		320.99090	267.044	16.87	0.5338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		186.99090	228.644	16.87	0.4662	80,025.51	350	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		232.54220	191.948	17.38	0.4221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		278.54220	333.548	17.38	0.5779	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		224.32220	184.903	17.44	0.4104	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		290.32220	346.503	17.44	0.5896	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		444.48570	377.647	16.47	0.6624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		110.48570	139.247	16.47	0.3376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		127.64850	103.431	18.39	0.2594	7,055,325.16	68,213	53,900
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		493.64850	565.031	18.39	0.7406	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		85.99380	69.188	19.03	0.1851	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		651.99380	730.788	19.03	0.8149	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		288.99040	239.175	16.99	0.4955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		214.99040	260.775	16.99	0.5045	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		46.23070	35.941	19.75	0.1056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		912.23070	997.541	19.75	0.8944	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		37.30010	28.663	19.98	0.0866	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,003.30010	1,090.263	19.98	0.9134	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		193.82090	158.915	17.69	0.3656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		339.82090	400.515	17.69	0.6344	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		30.04770	22.811	20.20	0.0707	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,096.04770	1,184.411	20.20	0.9293	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		28.77220	21.788	20.25	0.0679	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,114.77220	1,203.388	20.25	0.9321	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		70.31350	56.050	19.30	0.1547	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		736.31350	817.650	19.30	0.8453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		21.68290	16.146	20.54	0.0519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,237.68290	1,327.746	20.54	0.9481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		15.62870	11.634	20.96	0.0384	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,381.62870	1,473.234	20.96	0.9616	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		35.72590	27.388	20.02	0.0832	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,021.72590	1,108.988	20.02	0.9168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		7.97070	6.226	21.86	0.0213	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,673.97070	1,767.826	21.86	0.9787	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		5.09290	4.152	22.47	0.0145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,871.09290	1,965.752	22.47	0.9855	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		26.37760	19.874	20.34	0.0625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,152.37760	1,241.474	20.34	0.9375	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		3.26480	2.799	23.07	0.0099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,069.26480	2,164.399	23.07	0.9901	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		2.29560	2.060	23.56	0.0074	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,228.29560	2,323.660	23.56	0.9926	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		9.97740	7.652	21.56	0.0259	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,575.97740	1,669.252	21.56	0.9741	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		1.58610	1.500	24.07	0.0054	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,397.58610	2,493.100	24.07	0.9946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		0.94970	1.008	24.88	0.0037	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,636.94970	2,732.608	24.88	0.9963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		4.07550	3.404	22.77	0.0120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,970.07550	2,065.004	22.77	0.9880	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		0.73820	1.008	25.76	0.0035	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,756.73820	2,852.608	25.76	0.9965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		0.73130	1.012	26.64	0.0034	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,876.73130	2,972.612	26.64	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.69240	1.586	23.98	0.0057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,367.69240	2,463.186	23.98	0.9943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.74680	1.021	27.75	0.0033	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		3,026.74680	3,122.621	27.75	0.9967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		0.75150	1.024	28.04	0.0033	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		3,066.75150	3,162.624	28.04	0.9967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		0.78600	1.008	25.54	0.0036	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,726.78600	2,822.608	25.54	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		0.79420	1.058	30.25	0.0032	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,366.79420	3,462.658	30.25	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		0.89140	1.150	33.93	0.0031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,866.89140	3,962.750	33.93	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		0.74450	1.020	27.60	0.0034	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		3,006.74450	3,102.620	27.60	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.93900	0.960	34.67	0.0026	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		4,066.93900	4,162.560	34.67	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.01810	0.017	34.67	0.0001	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,916.01810	6,011.617	34.67	0.9999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		0.77270	1.040	29.22	0.0033	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		3,226.77270	3,322.640	29.22	0.9967	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		50.85120	41.340	20.13	0.1050	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,085.45120	1,171.940	20.13	0.8950	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.52230	0.577	31.43	0.0015	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,592.52230	4,688.577	31.43	0.9985	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.37790	0.423	31.43	0.0012	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,752.37790	4,848.423	31.43	0.9988	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,859.40560	1,764.114	18.60	0.9921	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		1.40560	2.114	18.60	0.0079	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		372.03890	317.447	16.84	0.5450	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		214.03890	255.447	16.84	0.4550	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		306.11170	260.934	17.20	0.4706	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		285.51170	336.334	17.20	0.5294	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		19.47820	16.043	21.30	0.0432	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,656.27820	1,748.843	21.30	0.9568	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	05/10/2016	Foreign Exchange Option	13.56	Call			0.00000	323.761	16.88	0.5218	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			0.00000	303.561	16.88	0.4782	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			23.39070	16.550	21.01	0.0392	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,013.39070	2,102.850	21.01	0.9608	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			126.79300	108.398	19.28	0.1952	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			993.59300	1,071.698	19.28	0.8048	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			509.35470	450.776	16.75	0.5702	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			277.75470	315.775	16.75	0.4298	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.42010	0.456	24.69	0.0012	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,038.82010	5,135.456	24.69	0.9988	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.36090	0.393	24.69	0.0010	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,118.76090	5,215.393	24.69	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,939.53340	1,843.034	17.35	0.9786	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.93340	8.034	17.35	0.0214	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			664.96110	596.222	16.38	0.6743	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			180.76110	208.622	16.38	0.3257	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			88.83690	76.211	20.40	0.1336	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,414.63690	1,498.611	20.40	0.8664	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			24.94260	20.253	22.27	0.0404	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,430.74260	2,522.654	22.27	0.9596	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			130.42930	115.101	20.19	0.1766	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,317.22930	1,398.601	20.19	0.8234	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			32.69620	28.021	22.68	0.0494	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,569.49620	2,661.521	22.68	0.9506	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			30.82520	26.394	22.79	0.0467	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,627.62520	2,719.894	22.79	0.9533	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			529.14800	475.449	17.28	0.5430	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			358.04800	401.149	17.28	0.4570	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			280.11460	249.819	18.69	0.3333	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			759.01460	825.519	18.69	0.6667	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			22.60510	15.950	23.21	0.0280	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,323.00510	3,413.250	23.21	0.9720	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			755.09910	690.023	16.88	0.6675	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			225.49910	257.323	16.88	0.3325	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			86.43950	76.487	21.45	0.1150	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,896.83950	1,983.787	21.45	0.8850	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,038.81880	1,944.645	17.59	0.9563	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.21880	23.045	17.59	0.0437	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			657.92150	601.718	17.26	0.5900	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			339.32150	380.118	17.26	0.4100	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			3.99920	2.838	25.53	0.0052	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,585.39920	5,681.238	25.53	0.9948	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,319.57190	1,236.346	16.35	0.8368	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			98.57190	112.746	16.35	0.1632	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,311.36300	1,228.340	16.36	0.8346	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			100.36300	114.740	16.36	0.1654	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	14/12/2016	Foreign Exchange Option	12.66	Call		1,303.17790	1,220.360	16.37	0.8323	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		102.17790	116.760	16.37	0.1677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,377.45380	1,293.345	16.27	0.8462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		93.15380	106.545	16.27	0.1538	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.19990	0.159	25.85	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,135.89990	9,233.359	25.85	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,100.34920	2,004.886	16.95	0.9510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		26.04920	28.086	16.95	0.0490	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		1.82960	1.507	25.85	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,127.52960	7,224.707	25.85	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		1.41530	1.160	25.85	0.0020	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,367.11530	7,464.361	25.85	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,453.11810	1,367.279	16.21	0.8647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		78.81810	90.479	16.21	0.1353	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		3.58620	2.989	25.85	0.0049	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,489.28620	6,586.189	25.85	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		2.26200	1.870	25.85	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,927.96200	7,025.070	25.85	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00190	0.001	25.85	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,065.70190	13,163.201	25.85	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		4.78700	4.011	25.85	0.0064	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,210.48700	6,307.211	25.85	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		4.40940	3.689	25.85	0.0059	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,290.10940	6,386.889	25.85	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		1.32680	1.087	25.85	0.0019	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,427.02680	7,524.287	25.85	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		6.69630	5.645	25.85	0.0087	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,882.39630	5,978.845	25.85	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		6.30230	5.307	25.85	0.0082	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,942.00230	6,038.507	25.85	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		2.03470	1.679	25.85	0.0029	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,027.73470	7,124.879	25.85	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		12.15730	10.363	25.85	0.0151	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,287.85730	5,383.563	25.85	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		11.02130	9.378	25.85	0.0138	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,386.72130	5,482.578	25.85	0.9862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		3.81630	3.184	25.85	0.0052	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,429.51630	6,526.384	25.85	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		15.64980	13.405	25.85	0.0190	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,031.34980	5,126.605	25.85	0.9810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		14.34590	12.268	25.85	0.0176	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,120.04590	5,215.468	25.85	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		5.46710	4.591	25.85	0.0072	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,081.16710	6,177.792	25.85	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		32.31810	28.081	25.85	0.0366	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,278.01810	4,371.281	25.85	0.9634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			24.69590	21.343	25.85	0.0288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,560.39590	4,654.543	25.85	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			7.04240	5.942	25.85	0.0091	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,832.74240	5,929.142	25.85	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			35.09480	30.545	25.85	0.0395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,190.79480	4,283.745	25.85	0.9605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			34.14560	29.702	25.85	0.0385	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,219.84560	4,312.902	25.85	0.9615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			14.07040	12.028	25.85	0.0173	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,139.77040	5,235.228	25.85	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			46.22760	41.770	25.85	0.0518	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,861.92760	3,954.970	25.85	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			45.70900	40.644	25.85	0.0506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,891.40900	3,983.844	25.85	0.9494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			23.78690	20.543	25.85	0.0278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,599.48690	4,693.743	25.85	0.9722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			49.76880	47.116	25.58	0.0580	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,675.46880	3,770.316	25.58	0.9420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			49.57110	46.931	25.61	0.0577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,685.27110	3,780.130	25.61	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			32.91690	28.612	25.85	0.0373	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,258.61690	4,351.812	25.85	0.9627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			63.11470	59.564	24.10	0.0744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,138.81470	3,232.764	24.10	0.9256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			62.82240	59.291	24.13	0.0740	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,148.52240	3,242.491	24.13	0.9260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			36.06830	31.409	25.85	0.0404	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,161.76830	4,254.609	25.85	0.9596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			68.77420	64.831	23.62	0.0813	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,964.47420	3,058.031	23.62	0.9187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			66.80320	62.997	23.78	0.0789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,022.50320	3,116.197	23.78	0.9211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			46.75680	42.924	25.85	0.0530	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,832.45680	3,926.124	25.85	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			76.82030	72.309	23.03	0.0909	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,752.52030	2,845.509	23.03	0.9091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			71.54530	67.407	23.41	0.0846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,887.24530	2,980.607	23.41	0.9154	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			61.67300	58.220	24.24	0.0726	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,187.37300	3,281.420	24.24	0.9274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			83.14490	78.178	22.63	0.0985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,608.84490	2,701.378	22.63	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			80.10080	75.355	22.82	0.0948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,675.80080	2,768.555	22.82	0.9052	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			64.30830	60.675	24.00	0.0758	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,100.00830	3,193.875	24.00	0.9242	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	16.00	Call			110.96750	101.572	21.80	0.1261	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,236.66750	2,324.772	21.80	0.8739	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			95.92690	87.866	22.14	0.1104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,421.62690	2,511.066	22.14	0.8896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			69.11110	65.144	23.59	0.0817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,954.81110	3,048.344	23.59	0.9183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			127.72020	116.847	21.47	0.1431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,063.42020	2,150.047	21.47	0.8569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			123.97370	113.430	21.54	0.1393	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,099.67370	2,186.630	21.54	0.8607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			77.62180	73.053	22.98	0.0919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,733.32180	2,826.253	22.98	0.9081	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			152.96480	139.890	21.06	0.1680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,848.66480	1,933.090	21.06	0.8320	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			140.77790	128.762	21.24	0.1560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,946.47790	2,031.962	21.24	0.8440	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			88.63970	82.044	22.39	0.1034	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,524.33970	2,615.244	22.39	0.8966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			201.43600	184.224	20.44	0.2137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,537.13600	1,617.424	20.44	0.7863	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			174.08990	159.197	20.76	0.1882	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,699.78990	1,782.397	20.76	0.8118	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			123.05510	112.593	21.55	0.1384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,108.75510	2,195.793	21.55	0.8616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			240.49380	220.208	20.04	0.2489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,346.19380	1,423.408	20.04	0.7511	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			236.97360	216.805	20.08	0.2457	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,362.67360	1,440.005	20.08	0.7543	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			128.67520	117.719	21.45	0.1440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,054.37520	2,140.919	21.45	0.8560	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			296.15940	271.951	19.48	0.2980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,121.85940	1,195.151	19.48	0.7020	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			274.83060	252.408	19.69	0.2797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,200.53060	1,275.609	19.69	0.7203	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			161.31010	147.514	20.94	0.1760	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,787.01010	1,870.714	20.94	0.8240	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			357.49470	328.279	18.95	0.3487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			933.19470	1,001.479	18.95	0.6513	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			344.24640	316.095	19.06	0.3380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			969.94640	1,039.295	19.06	0.6620	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			202.99420	185.652	20.42	0.2151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,528.69420	1,608.852	20.42	0.7849	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			433.10140	397.298	18.44	0.4066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			758.80140	820.498	18.44	0.5934	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			423.16950	388.124	18.49	0.3993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			778.86950	841.324	18.49	0.6007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			253.25910	232.561	19.92	0.2607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,288.95910	1,365.761	19.92	0.7393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			475.09930	436.144	18.21	0.4370	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			680.79930	739.344	18.21	0.5630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			471.45710	432.771	18.23	0.4345	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			687.15710	745.971	18.23	0.5655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			312.13190	286.602	19.33	0.3115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,067.83190	1,139.802	19.33	0.6885	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			612.74670	562.402	17.59	0.5277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			488.44670	535.602	17.59	0.4723	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			603.24010	553.880	17.63	0.5219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			498.94010	547.080	17.63	0.4781	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			400.83630	367.858	18.64	0.3826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			826.53630	891.058	18.64	0.6174	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			828.61530	765.987	17.08	0.6453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			304.31530	339.187	17.08	0.3547	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			741.83920	683.833	17.27	0.6009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			367.53920	407.033	17.27	0.3991	0.00	0	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			439.84820	403.530	18.40	0.4116	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			745.54820	806.730	18.40	0.5884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			859.11170	794.954	17.02	0.6600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			284.81170	318.154	17.02	0.3400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			852.94950	789.099	17.03	0.6571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			288.64950	322.299	17.03	0.3429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			505.19160	464.044	18.06	0.4581	232,022.15	500	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			630.89160	687.244	18.06	0.5419	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,058.46940	985.474	16.63	0.7457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			184.16940	208.674	16.63	0.2543	146,071.87	700	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			909.53970	842.963	16.91	0.6833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			255.23970	286.163	16.91	0.3167	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			637.03790	585.176	17.53	0.5422	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			462.73790	508.376	17.53	0.4578	508,375.70	1,000	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			865.30530	800.844	17.00	0.6629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			281.00530	314.045	17.00	0.3371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			834.65170	771.718	17.07	0.6482	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			300.35170	334.918	17.07	0.3518	0.00	0	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			611.95170	567.472	17.87	0.4947	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			621.45170	674.972	17.87	0.5053	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			139.39180	129.324	21.79	0.1421	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,368.89180	2,456.824	21.79	0.8579	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			592.04490	550.589	18.09	0.4689	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			719.74490	776.589	18.09	0.5311	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			191.01400	177.975	21.26	0.1814	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,108.71400	2,193.975	21.26	0.8186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			383.91070	362.577	20.20	0.2950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,637.01070	1,715.077	20.20	0.7050	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			381.97880	360.786	20.21	0.2937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,645.07880	1,723.286	20.21	0.7063	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			319.59700	301.979	20.72	0.2522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,922.69700	2,004.479	20.72	0.7478	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			312.99680	295.747	20.78	0.2477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,956.09680	2,038.246	20.78	0.7523	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			188.76630	178.474	22.23	0.1580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,841.86630	2,930.974	22.23	0.8420	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			171.59090	162.407	22.75	0.1438	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,074.69090	3,164.907	22.75	0.8562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			103.62640	98.682	25.44	0.0871	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,436.72640	4,531.182	25.44	0.9129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			102.98920	98.076	25.44	0.0867	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,446.08920	4,540.576	25.44	0.9133	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			72.55960	69.127	25.44	0.0643	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,975.65960	5,071.627	25.44	0.9357	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			385.85040	364.379	20.18	0.2963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,628.95040	1,706.879	20.18	0.7037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			56.91870	54.250	25.44	0.0522	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,340.01870	5,436.750	25.44	0.9478	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.53990	13.920	25.44	0.0157	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,337.63990	7,436.420	25.44	0.9843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,984.24010	1,891.614	15.93	0.8886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			87.34010	94.114	15.93	0.1114	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			407.98970	384.928	19.98	0.3108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,541.08970	1,617.428	19.98	0.6892	0.00	0	90
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			215.46500	208.021	22.57	0.1672	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,059.06500	3,151.621	22.57	0.8328	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			907.44410	855.061	17.75	0.5535	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			681.04410	728.661	17.75	0.4465	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			881.91930	832.300	17.95	0.5313	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			771.01930	821.700	17.95	0.4687	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			274.19460	260.394	21.87	0.2003	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,733.29460	2,819.794	21.87	0.7997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			594.65960	565.317	20.01	0.3555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,736.75960	1,809.217	20.01	0.6445	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			592.39020	563.173	20.03	0.3544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,744.49020	1,817.073	20.03	0.6456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			590.12670	561.034	20.04	0.3532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,288.79330	1,351.880	19.06	0.5657	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,490.26710	5,583.562	24.99	0.9061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,678.23900	1,598.541	16.71	0.7532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			320.33900	342.441	16.71	0.2468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			994.79200	943.995	18.09	0.5371	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			866.89200	917.895	18.09	0.4629	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			756.69330	717.980	19.06	0.4343	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,746.37120	2,829.698	21.70	0.7627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		250.39650	241.388	24.22	0.1610	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,042.49650	4,135.288	24.22	0.8390	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		225.27490	212.296	24.99	0.1417	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,517.37490	4,606.196	24.99	0.8583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		138.16710	129.662	24.99	0.0939	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,752.22670	1,824.934	20.04	0.6468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		587.87870	558.910	20.06	0.3521	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,759.97870	1,832.810	20.06	0.6479	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		534.95340	508.125	20.43	0.3243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,957.05340	2,032.025	20.43	0.6757	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		374.27120	355.798	21.70	0.2373	0.00	0	2,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		296.14290	286.536	23.75	0.1820	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,856.14290	3,949.036	23.75	0.8180	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,188.25030	1,130.461	17.65	0.5947	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		718.25030	762.961	17.65	0.4053	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		469.68370	448.731	22.30	0.2508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,254.48370	3,338.131	22.30	0.7492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		472.25930	451.189	22.27	0.2521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,237.05930	3,320.589	22.27	0.7479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		470.96660	449.960	22.29	0.2514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,245.76660	3,329.360	22.29	0.7486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		673.60100	647.845	22.01	0.3079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,107.20100	3,187.845	22.01	0.6921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		671.97910	646.287	22.02	0.3073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,115.57910	3,196.287	22.02	0.6927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		670.35680	644.741	22.03	0.3066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,123.95680	3,204.741	22.03	0.6934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		938.17830	901.661	20.51	0.4101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,081.77830	2,151.661	20.51	0.5899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		831.40980	803.388	22.01	0.3376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,213.80980	3,293.888	22.01	0.6624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		829.62150	801.676	22.02	0.3369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,222.02150	3,302.176	22.02	0.6631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		827.83880	799.963	22.03	0.3363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,230.23880	3,310.463	22.03	0.6637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		985.72830	955.208	22.00	0.3617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,326.92830	3,406.308	22.00	0.6383	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		983.80990	953.351	22.01	0.3611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,335.00990	3,414.452	22.01	0.6389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,428.31010	2,353.461	18.14	0.7184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		709.51010	744.561	18.14	0.2816	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		987.65210	957.063	21.99	0.3623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,318.85210	3,398.163	21.99	0.6377	0.00	0	0
Total \$ / R Option											8,095,724.19	72,763	1,935,335

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												1,670,199,159.39	195,329	2,723,447
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				13.53840		13.63400			0.0000	1,218,456.00	90	592
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				13.77680		13.87430			0.0000	427,080.80	31	141
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				13.99750		14.09690			0.0000	97,982.50	7	54
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				14.25610		14.35790			0.0000	42,768.30	3	3
Total \$ / R MAXI Future												1,786,287.60	131	790
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				1,597.40090	1,188.218	20.93	0.0391	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				137,197.40090	146,348.218	20.93	0.9609	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				1,562.86670	1,163.364	20.96	0.0384	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				138,162.86670	147,323.363	20.96	0.9616	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				1,528.24460	1,139.048	20.99	0.0376	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				139,128.24460	148,299.048	20.99	0.9624	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				23,772.67690	21,805.653	20.04	0.2471	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				135,342.67690	143,125.653	20.04	0.7529	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				23,596.28070	21,643.991	20.06	0.2455	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				136,166.28070	143,963.992	20.06	0.7545	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				23,421.04620	21,483.399	20.08	0.2439	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				136,991.04620	144,803.399	20.08	0.7561	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				307,469.08970	316,490.718	22.75	0.8562	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				17,099.24630	16,184.903	22.78	0.1433	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				308,409.24630	317,434.903	22.78	0.8567	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				17,219.28340	16,296.859	22.73	0.1443	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				306,529.28340	315,546.859	22.73	0.8557	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				17,159.08970	16,240.718	22.75	0.1438	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				42,700.87350	40,568.724	21.22	0.2668	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				243,910.87350	251,958.724	21.22	0.7332	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				42,542.23760	40,418.430	21.23	0.2659	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				244,752.23760	252,808.430	21.23	0.7341	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				42,383.89980	40,268.835	21.25	0.2651	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				245,593.89980	253,658.835	21.25	0.7349	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,786,287.60	131	790
£ / R	On	31/08/2016	Foreign Exchange Future			17.78760		17.85490			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			17.81690		17.88470			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			17.85700		17.92580			0.0000	507,210,228.00	28,404	47,262
£ / R	On	05/10/2016	Foreign Exchange Future			17.83080		17.92180			0.0000	1,997,049.60	112	112
£ / R	On	19/12/2016	Foreign Exchange Future			18.20760		18.27740			0.0000	0.00	0	11,021
£ / R	On	13/03/2017	Foreign Exchange Future			18.53530		18.60730			0.0000	92,676.50	5	1,290
£ / R	On	25/04/2017	Foreign Exchange Future			18.70560		18.77850			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.92120		18.99550			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.66790		19.74670			0.0000	0.00	0	520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												509,299,954.10	28,521	97,673
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			3.48510	2.888	21.00	0.0149	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,188.58510	1,255.288	21.00	0.9851	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.18870	0.202	32.70	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,385.48870	4,453.302	32.70	0.9994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00040	0.001	38.16	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,965.30040	8,033.101	38.16	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.35450	0.254	26.49	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,315.65450	3,383.354	26.49	0.9991	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.18940	0.202	32.57	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,365.48940	4,433.302	32.57	0.9994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.18910	0.202	32.63	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,375.48910	4,443.302	32.63	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			57.97130	49.071	17.43	0.1202	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,032.17130	1,092.071	17.43	0.8798	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			10.85880	9.798	19.76	0.0272	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,915.05880	1,982.798	19.76	0.9728	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			4.57120	4.139	22.09	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,074.84160	5,143.520	30.43	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.63850	0.517	30.46	0.0013	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,084.83850	5,153.517	30.46	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,975.44530	4,044.093	26.79	0.9971	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			0.84000	0.705	28.77	0.0018	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,575.04000	4,643.705	28.77	0.9982	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.01380	0.007	31.08	0.0000	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,374.21380	7,443.007	31.08	1.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.64160	0.520	30.43	0.0013	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			2,588.77120	2,657.139	22.09	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			0.64480	0.523	30.39	0.0013	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,064.84480	5,133.523	30.39	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.35030	0.222	31.08	0.0006	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,674.55030	5,743.222	31.08	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			1.24530	1.093	26.79	0.0029	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			0.00000	350.374	16.07	0.4749	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			0.00000	439.574	16.07	0.5251	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			49.28940	48.479	22.67	0.0516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,421.88940	4,490.879	22.67	0.9484	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			5.81300	5.655	26.94	0.0065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,668.41300	8,738.054	26.94	0.9935	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			49.21020	48.333	22.58	0.0516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			764.52100	802.706	16.79	0.5272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,783.48830	4,853.669	24.20	0.9487	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			34.25550	33.175	26.94	0.0321	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,216.85550	6,285.575	26.94	0.9679	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,368.41240	1,314.259	15.86	0.7647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			221.01240	236.659	15.86	0.2353	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			631.92100	600.306	16.79	0.4728	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,401.81020	4,470.733	22.58	0.9484	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			49.24970	48.406	22.62	0.0516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,411.84970	4,480.807	22.62	0.9484	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			70.91960	63.612	19.08	0.0750	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,203.51960	3,266.012	19.08	0.9250	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			50.88830	51.269	24.20	0.0513	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			94.28710	88.288	21.57	0.0712	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,246.98710	5,312.988	21.57	0.9288	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			95.06670	89.050	21.56	0.0717	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,227.76670	5,293.750	21.56	0.9283	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			94.67600	88.668	21.56	0.0714	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,237.37600	5,303.368	21.56	0.9286	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			157.57560	158.335	22.44	0.1040	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,359.07560	5,432.735	22.44	0.8960	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,044.50000	5,118.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,024.50000	5,098.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,034.50000	5,108.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			528.61810	508.045	22.29	0.2023	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,941.91810	6,000.145	22.29	0.7977	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			531.46510	510.812	22.29	0.2032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,924.76510	5,982.912	22.29	0.7968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			530.03990	509.427	22.29	0.2028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,933.33990	5,991.527	22.29	0.7972	0.00	0	0
Total £ / R Option												0.00	0	42,233
Total £ / R												509,299,954.10	28,521	139,906
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13526		0.13601			0.0000	137,021.42	1,013	18,270
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13822		0.13898			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14104		0.14182			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14433		0.14513			0.0000	0.00	0	0
Total ¥ / R Future												137,021.42	1,013	23,230
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,648.58180	2,581.097	51.95	0.9375	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			48.08180	54.797	51.95	0.0625	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,781.21510	1,724.884	51.95	0.8207	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			180.71510	198.584	51.95	0.1793	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,079.92240	1,039.346	51.95	0.6374	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			479.42240	513.046	51.95	0.3626	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00050	0.001	39.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,101.60050	27,177.601	39.26	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	39.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,101.60030	28,177.600	39.26	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	39.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,101.60020	29,177.600	39.26	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,425.18490	1,392.175	32.20	0.5599	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,242.98490	1,288.275	32.20	0.4401	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,008.53960	984.589	32.20	0.4454	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,826.33960	1,880.689	32.20	0.5546	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			696.68850	680.109	32.20	0.3421	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,514.48850	2,576.209	32.20	0.6579	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,892.41120	1,948.130	31.09	0.4983	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,051.42260	1,033.698	31.09	0.4111	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,538.12260	2,600.798	31.09	0.5889	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			776.34050	764.123	31.09	0.3300	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,263.04050	3,331.223	31.09	0.6700	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,405.71120	1,381.030	31.09	0.5017	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												137,021.42	1,013	23,230
€ / R	On	26/08/2016	Foreign Exchange Future			15.25670		15.37130			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.33900		15.45430			0.0000	10,200,435.00	665	34,051
€ / R	On	30/09/2016	Foreign Exchange Future			15.38220		15.49800			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.67390		15.79190			0.0000	203,760.70	13	17,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.98970		16.11010			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.36000		16.48370			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.70540		16.83230			0.0000	0.00	0	0
Total € / R Future												10,404,195.70	678	134,192
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			14.63980	7.921	26.18	0.0524	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			503.33980	611.221	26.18	0.9476	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,245.87200	1,356.669	18.43	0.9503	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			490.52910	576.693	16.60	0.7413	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			583.55370	495.150	14.97	0.7479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			69.25370	96.150	14.97	0.2521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			575.79200	488.001	14.98	0.7424	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			71.49200	99.001	14.98	0.2576	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			20.17200	15.669	18.43	0.0497	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			54.99480	77.782	14.88	0.2155	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			9.19020	7.845	19.23	0.0262	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,554.89020	1,668.845	19.23	0.9738	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			568.08100	480.910	14.99	0.7369	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.78100	101.910	14.99	0.2631	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			134.82910	105.693	16.60	0.2587	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			639.29480	546.782	14.88	0.7845	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			26.78520	21.164	18.78	0.0548	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	30/09/2016	Foreign Exchange Option	16.98	Put		1,508.78520	1,618.964	18.78	0.9452	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,454.13590	1,552.660	18.57	0.7648	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		256.36080	234.707	18.39	0.2521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,364.46080	1,460.806	18.39	0.7479	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		17.24540	12.694	22.98	0.0179	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,025.34540	5,138.794	22.98	0.9821	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		5.78930	4.017	22.98	0.0063	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		236.03590	216.560	18.57	0.2352	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,113.88930	6,230.117	22.98	0.9937	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		374.12910	339.773	17.55	0.3432	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		982.22910	1,065.873	17.55	0.6568	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		346.74760	315.344	17.72	0.3229	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,054.84760	1,141.444	17.72	0.6771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		239.60420	219.747	18.54	0.2382	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,437.70420	1,535.847	18.54	0.7618	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		237.81310	218.146	18.56	0.2367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,445.91310	1,544.246	18.56	0.7633	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		219.34900	205.341	20.40	0.1696	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,809.24900	2,915.641	20.40	0.8304	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		218.30250	204.377	20.41	0.1688	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,818.20250	2,924.677	20.41	0.8312	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		220.40120	206.308	20.39	0.1703	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,800.30120	2,906.608	20.39	0.8297	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		380.05650	363.735	20.64	0.2248	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,076.35650	3,183.735	20.64	0.7752	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		378.79690	362.557	20.65	0.2241	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,085.09690	3,192.557	20.65	0.7759	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		377.53810	361.379	20.67	0.2234	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,093.83810	3,201.379	20.67	0.7766	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		557.64310	534.764	20.70	0.2710	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,205.34310	3,309.364	20.70	0.7290	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		560.63530	537.573	20.68	0.2722	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,188.33530	3,292.173	20.68	0.7278	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		559.13940	536.163	20.69	0.2716	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,196.83940	3,300.763	20.69	0.7284	0.00	0	0
Total € / R Option											0.00	0	46,372
Total € / R											10,404,195.70	678	180,564
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.35060	10.40430			0.0000	31,051.80	3	10,993
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.50690	10.56150			0.0000	2,101,380.00	200	1,012
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.65570	10.71110			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.83150	10.88790			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.99790	11.05570			0.0000	0.00	0	0
Total AU\$ / R Future											2,132,431.80	203	15,310

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	10.21	Call			256.94720	218.427	12.26	0.6652	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			62.64720	77.827	12.26	0.3348	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			271.13390	231.392	12.23	0.6868	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			56.83390	70.792	12.23	0.3132	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			263.99010	224.853	12.25	0.6760	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.69010	74.253	12.25	0.3240	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			375.29330	408.410	13.34	0.5656	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			263.01140	241.800	13.36	0.4297	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			381.51140	414.901	13.36	0.5703	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			270.62540	248.864	13.32	0.4391	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			369.12540	401.964	13.32	0.5609	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			266.79330	245.310	13.34	0.4344	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			119.84120	113.160	15.68	0.1776	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,358.74120	1,407.460	15.68	0.8224	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			118.64840	112.044	15.70	0.1760	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,367.54840	1,416.344	15.70	0.8240	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			121.04490	114.288	15.66	0.1792	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,349.94490	1,398.588	15.66	0.8208	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			227.46910	216.406	15.86	0.2498	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,399.56910	1,444.906	15.86	0.7502	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			225.88670	214.817	15.88	0.2482	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,407.98670	1,453.316	15.88	0.7518	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			229.06460	218.009	15.85	0.2514	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,391.16460	1,436.509	15.85	0.7486	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			330.84530	316.340	15.99	0.2984	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,445.14530	1,488.440	15.99	0.7016	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			328.86680	314.447	16.01	0.2969	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,453.16680	1,496.546	16.01	0.7031	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			326.90170	312.566	16.02	0.2954	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,461.20170	1,504.666	16.02	0.7046	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,132,431.80	203	15,310
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.52110		10.55080			0.0000	0.00	0	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.71120		10.74130			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.88800		10.91950			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.54580	0.691	22.04	0.0036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,829.74580	1,859.591	22.04	0.9964	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.53430	0.677	22.09	0.0036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,839.73430	1,869.577	22.09	0.9964	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.52310	0.664	22.14	0.0035	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,849.72310	1,879.564	22.14	0.9965	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			32.80310	30.242	17.75	0.0664	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,821.50310	1,849.042	17.75	0.9336	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			33.67120	31.052	17.71	0.0680	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,802.37120	1,829.852	17.71	0.9320	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			33.23450	30.644	17.73	0.0672	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,811.93450	1,839.444	17.73	0.9328	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			91.29760	87.845	17.62	0.1299	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,901.79760	1,929.845	17.62	0.8701	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			90.52430	87.106	17.64	0.1289	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,911.02430	1,939.106	17.64	0.8711	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			89.75660	86.376	17.66	0.1279	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,920.25660	1,948.376	17.66	0.8721	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	19/09/2016	Foreign Exchange Future			14.10270		14.19410			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.43340		14.52600			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.74260		14.83750			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			2.94730	2.558	24.68	0.0083	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,408.84730	2,499.858	24.68	0.9917	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			2.91350	2.527	24.72	0.0082	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,418.81350	2,509.827	24.72	0.9918	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			2.88020	2.498	24.77	0.0081	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,428.78020	2,519.798	24.77	0.9919	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			104.32360	93.390	20.64	0.1181	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,278.32360	2,359.990	20.64	0.8819	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			106.03110	94.948	20.61	0.1199	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,260.03110	2,341.548	20.61	0.8801	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			105.17290	94.166	20.63	0.1190	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,269.17290	2,350.766	20.63	0.8810	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			244.10940	226.929	20.85	0.1928	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,476.60940	2,554.329	20.85	0.8072	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			246.56040	229.218	20.82	0.1946	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,459.06040	2,536.618	20.82	0.8054	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			245.33290	228.072	20.84	0.1937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,467.83290	2,545.472	20.84	0.8063	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			2.03350		2.04560			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06070		2.07310			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08550		2.09800			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 CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,244.92010	4,366.106	25.37	0.9973	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.94100	1.166	24.54	0.0029	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,044.94100	4,166.166	24.54	0.9971	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.92970	1.135	24.96	0.0028	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,144.92970	4,266.135	24.96	0.9972	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.92010	1.106	25.37	0.0027	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			56.94180	51.330	18.65	0.0572	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,825.94180	3,944.330	18.65	0.9428	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			53.60160	48.458	18.77	0.0542	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,922.60160	4,041.458	18.77	0.9458	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			50.48320	45.773	18.90	0.0513	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,019.48320	4,138.773	18.90	0.9487	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,987.47700	4,102.672	18.58	0.8818	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			160.29240	150.972	18.66	0.1136	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,080.29240	4,195.972	18.66	0.8864	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			153.45110	144.590	18.74	0.1092	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,173.45110	4,289.590	18.74	0.8908	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			167.47700	157.671	18.58	0.1182	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05440		2.06680			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			431.40770	389.541	15.54	0.3623	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			963.40770	1,045.541	15.54	0.6377	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			400.46610	361.944	15.66	0.3419	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,032.46610	1,117.944	15.66	0.6581	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			464.43780	419.083	15.42	0.3836	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			896.43780	975.083	15.42	0.6164	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.06110		2.07700			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.10660		2.12270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			4.03720	5.093	23.59	0.0114	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,134.03720	3,294.093	23.59	0.9886	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			3.70570	4.649	23.88	0.0104	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,233.70570	3,393.649	23.88	0.9896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			3.41070	4.252	24.18	0.0095	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,333.41070	3,493.252	24.18	0.9905	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			69.54220	52.873	17.51	0.0607	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,542.54220	3,686.873	17.51	0.9393	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			64.58630	48.509	17.54	0.0563	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,637.58630	3,782.509	17.54	0.9437	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			59.97890	44.485	17.56	0.0522	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,732.97890	3,878.485	17.56	0.9478	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.74640		1.75880			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.77880		1.79120			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80830		1.82070			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1.38700	1.621	26.68	0.0042	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,613.38700	3,737.621	26.68	0.9958	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.40190	1.647	27.30	0.0042	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,713.40190	3,837.647	27.30	0.9958	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.41850	1.674	27.91	0.0042	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,813.41850	3,937.675	27.91	0.9958	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			99.77450	98.375	22.59	0.0965	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,387.77450	3,510.375	22.59	0.9035	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			94.36560	94.609	22.81	0.0927	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,482.36560	3,606.609	22.81	0.9073	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			89.28940	91.061	23.03	0.0891	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,577.28940	3,703.061	23.03	0.9109	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			255.22510	248.308	21.86	0.1699	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,448.22510	3,565.308	21.86	0.8301	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			245.88620	239.470	21.98	0.1643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,538.88620	3,656.470	21.98	0.8357	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			239.99450	234.096	22.20	0.1602	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,632.99450	3,751.096	22.20	0.8398	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			0.13300		0.13400			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13280		0.13410			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13280		0.13400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05430		0.05320			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03870		0.03950			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03830		0.03860			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.90900		9.92640			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.04440		10.06210			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17660		10.19510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			483.08570	463.942	12.94	0.9091	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			16.68570	14.942	12.94	0.0909	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			474.16360	455.025	12.96	0.9038	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			17.76360	16.025	12.96	0.0962	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			465.29590	446.168	12.98	0.8982	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			18.89590	17.168	12.98	0.1018	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			108.70770	105.414	16.04	0.2118	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			896.60770	911.014	16.04	0.7882	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			107.18340	103.930	16.06	0.2092	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			905.08340	919.530	16.06	0.7908	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			105.67920	102.468	16.09	0.2067	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			913.57920	928.068	16.09	0.7933	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,087.34670	1,102.505	16.31	0.7439	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			180.71940	177.428	16.33	0.2541	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,095.61940	1,110.828	16.33	0.7459	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			184.18930	180.798	16.29	0.2582	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,079.08930	1,094.199	16.29	0.7418	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			182.44670	179.105	16.31	0.2561	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	100
PULA / R	On	19/09/2016	Foreign Exchange Future			1.30660		1.30760			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32130		1.32230			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33520		1.33600			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			924.00000	934.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			1,024.00000	1,034.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			1,124.00000	1,134.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			777.00000	787.000		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			877.00000	887.000		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			977.00000	987.000		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			840.00000	848.000		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			940.00000	948.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,040.00000	1,048.000		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			1.31900		1.31480			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32160		1.31740			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32420		1.32000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13300		1.13350			0.0000	0.00	0	13,321
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13770		1.13820			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14230		1.14280			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,321
Total QUANTO € / \$												0.00	0	13,321
RAIN	On	19/09/2016	Foreign Exchange Future			23,856.38000		24,012.26000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,304.74000		24,463.97000			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			10.02970		10.10260			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.20390		10.27870			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			1.11350	1.115	21.32	0.0061	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,518.51350	1,591.415	21.32	0.9939	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.08700	1.090	21.38	0.0059	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,528.48700	1,601.390	21.38	0.9941	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.06140	1.067	21.44	0.0058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,538.46140	1,611.367	21.44	0.9942	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			37.36040	31.472	17.16	0.0736	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,568.66040	1,637.572	17.16	0.9264	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			36.79950	30.979	17.17	0.0726	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,578.09950	1,647.079	17.17	0.9274	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			36.24710	30.495	17.19	0.0715	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,587.54710	1,656.595	17.19	0.9285	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			4.58590		4.61230			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.57450		4.60330			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.40130	0.416	19.83	0.0054	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			658.10130	684.516	19.83	0.9946	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.45290	0.469	19.61	0.0061	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			638.15290	664.569	19.61	0.9939	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.42620	0.442	19.72	0.0057	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			648.12620	674.542	19.72	0.9943	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			9.99200	8.667	15.40	0.0530	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			696.69200	724.167	15.40	0.9470	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.62960	8.354	15.44	0.0512	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			706.32960	733.854	15.44	0.9488	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.28100	8.053	15.48	0.0495	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			715.98100	743.553	15.48	0.9505	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			1.34750		1.36550			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.28750		1.30560			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.23760		1.26890			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 185 863 325.82	153,112	1,078,843
Total Options												8 095 724.19	72,763	2,023,940
Grand Total:												2,193,959,050.00	225,875	3,102,783