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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/07/2016 Foreign Exchange Future			14.37180		14.39360			0.0000	103,893,742.20	7,229	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.41350		14.39360			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.41350		14.39370			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.41350		14.39650			0.0000	0.00	0	2,155
\$ / R On 01/08/2016 Foreign Exchange Future			14.42090		14.40520			0.0000	0.00	0	0
\$ / R On 02/08/2016 Foreign Exchange Future			14.42340		14.40810			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.43080		14.41670			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.44860		14.43370			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.46040		14.44500			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.46340		14.44790			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.46630		14.45070			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.46930		14.45360			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.48410		14.46770			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.49300		14.47630			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.50180		14.48480			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.50750		14.49040			0.0000	0.00	0	20
\$ / R On 06/09/2016 Foreign Exchange Future			14.52450		14.50730			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.53010		14.51290			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.53300		14.51570			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.54430		14.52690			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.54990		14.53250			0.0000	0.00	0	259

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 Future			14.56120		14.54380			0.0000	428,754,534.00	29,445	564,800
\$ / R	On	27/09/2016	Foreign Exchange Future			14.58390		14.56630			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.58670		14.56910			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.59230		14.57460			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.63180		14.61360			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			14.64590		14.62760			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.66560		14.64710			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.66840		14.64980			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.69950		14.68100			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.72780		14.70930			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.75890		14.74040			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.80410		14.78570			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.81820		14.79990			0.0000	168,823,752.60	11,393	114,729
\$ / R	On	13/01/2017	Foreign Exchange Future			14.88890		14.87060			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.92290		14.90460			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.05710		15.03920			0.0000	15,132,385.50	1,005	30,959
\$ / R	On	12/04/2017	Foreign Exchange Future			15.14290		15.12520			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.18010		15.16240			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.34110		15.32330			0.0000	3,835,275.00	250	156,591
\$ / R	On	12/07/2017	Foreign Exchange Future			15.40850		15.39070			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.47670		15.45580			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.51400		15.49220			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.55140		15.52860			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.58870		15.56510			0.0000	0.00	0	70
Total \$ / R Future												720,439,689.30	49,322	883,915
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.00000	0.000	20.75	0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,206.40000	2,228.200	20.75	1.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.00000	0.000	20.75	0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,796.40000	3,818.200	20.75	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.05020	0.000	53.15	0.0000	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,056.45020	3,036.500	53.15	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,593.60000	2,613.500	33.95	1.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	33.95	0.0000	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			894.30210	913.557	39.32	0.9993	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			0.70210	0.057	39.32	0.0007	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.03480	0.000	52.25	0.0000	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,736.43480	2,716.500	52.25	1.0000	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			23.74560	15.546	27.50	0.1106	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			410.04560	382.046	27.50	0.8894	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			1.13480	0.272	36.40	0.0020	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,464.63480	1,446.772	36.40	0.9980	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			108.77280	102.228	19.79	0.3985	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			223.57280	201.328	19.79	0.6015	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			60.70500	57.279	20.59	0.2542	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			335.50500	316.379	20.59	0.7458	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	02/08/2016	Foreign Exchange Option	14.36	Call		195.56620	189.521	19.59	0.5698	0.00	0	6,000
\$ / R	On	02/08/2016	Foreign Exchange Option	14.36	Put		147.46620	126.121	19.59	0.4302	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		41.02460	35.879	21.32	0.1404	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		624.32460	605.079	21.32	0.8596	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		29.85510	25.348	21.52	0.1047	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		713.15510	694.548	21.52	0.8953	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call		247.54540	248.120	19.79	0.5207	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put		243.84540	229.520	19.79	0.4793	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		22.14820	21.075	22.81	0.0703	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,108.44820	1,092.475	22.81	0.9297	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,734.97970	1,749.666	23.91	0.9954	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		1.27970	1.066	23.91	0.0046	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		3.36070	3.090	25.41	0.0107	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,168.36070	2,152.690	25.41	0.9893	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		13.68750	12.724	21.30	0.0430	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,375.78750	1,359.324	21.30	0.9570	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call		291.92600	292.894	19.39	0.5305	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		271.22600	256.594	19.39	0.4695	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		15.86450	14.830	21.75	0.0473	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,405.16450	1,388.530	21.75	0.9527	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		1.65800	1.448	28.45	0.0047	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,940.95800	2,925.148	28.45	0.9953	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		13.50100	12.646	22.54	0.0392	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,569.90100	1,553.346	22.54	0.9608	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		13.38590	12.377	23.16	0.0345	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,855.68590	1,838.277	23.16	0.9655	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		2.57570	1.902	26.54	0.0054	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,226.27570	3,208.902	26.54	0.9946	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		2.47930	1.848	27.96	0.0051	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,456.17930	3,438.848	27.96	0.9949	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,676.95820	2,693.453	24.10	0.9985	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		0.65820	0.453	24.10	0.0015	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,014.15270	1,025.140	18.35	0.9121	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		37.85270	32.140	18.35	0.0879	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		136.60240	134.155	20.44	0.2549	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		791.80240	772.354	20.44	0.7451	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		201.26310	198.838	20.02	0.3393	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		630.86310	611.338	20.02	0.6607	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		4.92560	4.205	25.01	0.0103	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,237.62560	3,219.705	25.01	0.9897	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		4.80790	4.069	25.27	0.0099	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,297.50790	3,279.569	25.27	0.9901	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,063.08710	1,074.338	18.18	0.8882	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		55.78710	49.838	18.18	0.1118	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		896.73990	905.491	18.26	0.8350	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		89.43990	80.991	18.26	0.1650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			7.90790	7.790	23.62	0.0185	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,795.00790	2,777.690	23.62	0.9815	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			845.64070	852.880	18.38	0.8058	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			112.74070	102.780	18.38	0.1942	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			6.08280	5.208	25.12	0.0121	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,290.38280	3,272.208	25.12	0.9879	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,078.80240	1,089.587	18.34	0.8804	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			63.10240	56.587	18.34	0.1196	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			227.22340	222.730	20.07	0.3396	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			711.52340	689.729	20.07	0.6604	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			30.53380	28.877	22.65	0.0598	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,014.83380	1,995.877	22.65	0.9402	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			260.02980	255.096	19.85	0.3662	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			683.12980	660.796	19.85	0.6338	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			4.03740	2.997	27.17	0.0066	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,187.13740	4,168.697	27.17	0.9934	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,288.99950	1,301.077	18.31	0.9127	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			46.49950	41.177	18.31	0.0873	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,280.10730	1,292.089	18.31	0.9110	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			47.60730	42.189	18.31	0.0890	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,271.23590	1,283.122	18.31	0.9092	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			48.73590	43.222	18.31	0.0908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,421.98020	1,398.658	21.42	0.8379	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			42.38990	38.838	22.70	0.0707	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,138.58990	2,117.638	22.70	0.9293	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			87.15580	81.668	21.73	0.1362	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,573.35580	1,550.468	21.73	0.8638	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			65.68200	60.996	22.11	0.1056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,791.88200	1,769.796	22.11	0.8944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			32.68500	29.714	23.05	0.0555	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,348.88500	2,328.514	23.05	0.9445	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			56.99020	52.691	22.30	0.0928	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,903.19020	1,881.491	22.30	0.9072	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			49.44270	45.512	22.49	0.0815	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,015.64270	1,994.312	22.49	0.9185	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			12.49370	10.890	24.38	0.0220	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,168.69370	3,149.690	24.38	0.9780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			41.39880	37.902	22.73	0.0692	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,157.59880	2,136.702	22.73	0.9308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			39.48550	36.099	22.79	0.0662	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,195.68550	2,174.899	22.79	0.9338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			1.34200	0.975	26.29	0.0023	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,007.54200	4,989.775	26.29	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			27.71620	25.077	23.27	0.0475	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,483.91620	2,463.876	23.27	0.9525	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			15.52270	13.780	24.07	0.0274	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	17.50	Put		2,971.72270	2,952.580	24.07	0.9726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,349.77280	1,361.959	18.24	0.9160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		45.97280	40.759	18.24	0.0840	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,305.31880	1,317.031	18.25	0.9074	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		51.51880	45.831	18.25	0.0926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,296.48890	1,308.103	18.25	0.9056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		52.68890	46.903	18.25	0.0944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,074.94460	1,083.713	18.29	0.8506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		91.14460	82.513	18.29	0.1494	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		901.57150	907.573	18.32	0.7913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		137.77150	126.373	18.32	0.2087	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,287.67990	1,299.196	18.25	0.9038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		53.87990	47.996	18.25	0.0962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		1,124.59760	1,134.071	18.28	0.8648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		80.79760	72.871	18.28	0.1352	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		564.28100	563.356	18.79	0.6120	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		320.48100	302.156	18.79	0.3880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		978.60780	985.896	18.30	0.8197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		114.80780	104.696	18.30	0.1803	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		962.95670	969.990	18.31	0.8142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		119.15670	108.790	18.31	0.1858	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		408.20880	404.030	19.16	0.4932	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		484.40880	462.830	19.16	0.5068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		746.60530	749.587	18.51	0.7200	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		202.80530	188.387	18.51	0.2800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		621.29810	621.618	18.70	0.6489	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		277.49810	260.418	18.70	0.3511	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		353.50360	348.414	19.42	0.4434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		569.70360	547.214	19.42	0.5566	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		461.50690	458.359	18.98	0.5374	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		417.70690	397.159	18.98	0.4626	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		416.57740	412.546	19.12	0.5005	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		472.77740	451.346	19.12	0.4995	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		221.03550	214.473	20.22	0.3058	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		877.23550	853.273	20.22	0.6942	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		376.13330	371.404	19.31	0.4645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		532.33330	510.204	19.31	0.5355	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		368.45630	363.601	19.34	0.4574	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		544.65630	522.401	19.34	0.5426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		141.81270	135.393	20.95	0.2099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,198.01270	1,174.193	20.95	0.7901	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		321.76510	316.210	19.58	0.4128	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		627.96510	605.009	19.58	0.5872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		274.40590	268.272	19.86	0.3644	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		730.60590	707.072	19.86	0.6356	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		90.27720	84.689	21.68	0.1406	0.00	0	201

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,546.47720	1,523.489	21.68	0.8594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		198.09910	191.448	20.41	0.2792	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		954.29910	930.248	20.41	0.7208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		158.62480	152.077	20.77	0.2313	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,114.82480	1,090.877	20.77	0.7687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		59.05050	54.656	22.25	0.0959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,875.25050	1,853.455	22.25	0.9041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		126.72440	120.472	21.13	0.1903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,282.92440	1,259.272	21.13	0.8097	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		105.78020	99.858	21.42	0.1621	0.00	0	7,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		421.76170	416.311	19.27	0.4799	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		545.46170	522.411	19.27	0.5201	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,166.32460	1,174.974	18.33	0.8524	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		97.22460	88.274	18.33	0.1476	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		10.05820	8.408	24.44	0.0163	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,690.95820	3,671.708	24.44	0.9837	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		8.27340	6.831	24.55	0.0134	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,849.17340	3,830.131	24.55	0.9866	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,774.52080	2,791.043	21.96	0.9907	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.42080	4.343	21.96	0.0093	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		245.39450	237.094	20.34	0.3070	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		970.79450	944.794	20.34	0.6930	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		215.40120	204.785	20.81	0.2520	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,291.80120	1,262.985	20.81	0.7480	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		573.61970	564.952	18.89	0.5379	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		526.01970	499.052	18.89	0.4621	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		29.66170	24.658	26.39	0.0338	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,232.56170	4,209.058	26.39	0.9662	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,855.37600	2,872.979	20.10	0.9863	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.27600	7.379	20.10	0.0137	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,285.66920	1,289.096	17.98	0.8321	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		138.56920	123.496	17.98	0.1679	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		30.80670	25.721	26.22	0.0352	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,153.70670	4,130.121	26.22	0.9648	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		423.74580	411.490	19.61	0.4142	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		833.94580	803.090	19.61	0.5858	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		183.63470	172.212	21.44	0.2035	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,673.83470	1,643.812	21.44	0.7965	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,494.22530	1,501.011	17.93	0.8787	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		94.42530	82.611	17.93	0.1213	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		191.48450	180.821	21.63	0.2011	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,810.48450	1,781.321	21.63	0.7989	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		183.22110	172.711	21.71	0.1934	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,862.22110	1,833.211	21.71	0.8066	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		506.98880	495.904	19.43	0.4558	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		775.98880	746.404	19.43	0.5442	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,569.01670	1,575.845	18.02	0.8627	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			119.71670	108.045	18.02	0.1373	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			353.10700	341.713	20.49	0.3281	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,243.80700	1,213.913	20.49	0.6719	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			128.25570	119.725	22.73	0.1340	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,508.95570	2,481.925	22.73	0.8660	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			48.48740	43.609	26.81	0.0480	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,708.08740	4,684.709	26.81	0.9520	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,950.62810	2,968.272	18.29	0.9840	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.22810	9.372	18.29	0.0160	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,421.02040	1,424.507	18.05	0.8151	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			180.62040	165.607	18.05	0.1849	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,204.33750	2,216.233	17.81	0.9310	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			58.63750	52.133	17.81	0.0690	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,195.31270	2,207.126	17.81	0.9300	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			59.61270	53.026	17.81	0.0700	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,186.30190	2,198.033	17.81	0.9290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			60.60190	53.933	17.81	0.0710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,650.69940	1,655.831	17.98	0.8416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			160.79940	147.631	17.98	0.1584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,356.75660	1,358.307	18.15	0.7706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			256.85660	240.107	18.15	0.2294	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,666.59720	1,671.914	17.97	0.8449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			106.23130	96.323	17.90	0.1126	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,517.22470	6,496.988	26.30	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.56210	3.875	26.30	0.0052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,214.66210	8,195.675	26.30	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,014.66750	3,031.824	18.19	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.76750	13.624	18.19	0.0208	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,906.13130	1,914.523	17.90	0.8874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,123.17340	6,102.459	26.30	0.9764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			21.42550	19.139	26.30	0.0221	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,221.52550	6,200.939	26.30	0.9779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,722.83380	1,728.806	17.94	0.8561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			142.93380	130.606	17.94	0.1439	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			17.12470	15.188	26.30	0.0179	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,535.85910	5,514.259	26.30	0.9648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			34.24390	31.042	26.30	0.0339	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,594.34390	5,572.842	26.30	0.9661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.17520	0.133	26.30	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,140.27520	12,121.933	26.30	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			23.07340	20.659	26.30	0.0236	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,196.02460	5,173.807	26.30	0.9559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			41.86920	38.189	26.30	0.0406	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,321.96920	5,299.989	26.30	0.9594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			17.91330	15.911	26.30	0.0187	0.00	0	5,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,458.01330	6,437.711	26.30	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			35.75910	32.459	26.30	0.0352	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,954.87020	4,932.165	26.30	0.9483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			52.88350	48.579	26.30	0.0501	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,002.98350	4,980.379	26.30	0.9499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			24.84060	22.293	26.30	0.0253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,024.94060	6,004.093	26.30	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			45.92460	42.007	26.30	0.0441	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,288.71490	4,264.455	26.30	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			80.05750	74.452	26.30	0.0724	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,430.15750	4,406.252	26.30	0.9276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			39.54250	36.004	26.30	0.0386	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,399.64250	5,377.804	26.30	0.9614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			54.77020	50.365	26.30	0.0517	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,759.98400	3,734.964	25.29	0.9016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			95.08650	88.872	26.28	0.0842	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,185.18650	4,160.672	26.28	0.9158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			50.69920	46.513	26.30	0.0482	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,060.79920	5,038.313	26.30	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			88.61490	82.655	26.30	0.0791	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,424.69010	3,399.230	24.50	0.8876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			123.66550	116.532	24.54	0.1115	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,443.76550	3,418.332	24.54	0.8885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			74.78090	69.406	26.30	0.0681	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,524.88090	4,501.206	26.30	0.9319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			109.88400	103.164	25.29	0.0984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,329.47020	3,303.878	24.27	0.8831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			127.90740	120.655	24.34	0.1155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,358.00740	3,332.455	24.34	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			89.81700	83.809	26.30	0.0800	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,269.91700	4,245.609	26.30	0.9200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			124.59010	117.430	24.50	0.1124	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,867.51660	2,841.255	23.16	0.8568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			147.93220	140.177	23.50	0.1344	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,008.03220	2,981.977	23.50	0.8656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			111.41860	104.651	25.20	0.0999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,721.51860	3,696.451	25.20	0.9001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			129.37020	122.079	24.27	0.1169	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,372.21450	2,344.955	22.36	0.8116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			207.37970	198.492	22.41	0.1846	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,407.47970	2,380.292	22.41	0.8154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			126.46850	119.255	24.41	0.1142	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,386.56850	3,361.055	24.41	0.8858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			157.41660	149.455	23.16	0.1432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,258.42950	2,230.949	22.18	0.7988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			218.19550	209.152	22.29	0.1932	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,328.29550	2,300.951	22.29	0.8068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		146.13660	138.424	23.57	0.1327	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,036.23660	3,010.224	23.57	0.8673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		212.11450	203.155	22.36	0.1884	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,137.40970	2,109.712	21.99	0.7840	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		237.61330	228.323	22.09	0.2085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,197.71330	2,170.123	22.09	0.7915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		158.08160	150.105	23.14	0.1438	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,858.18160	2,831.905	23.14	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		228.32950	219.149	22.18	0.2012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,950.75080	1,922.754	21.69	0.7586	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		271.10710	261.483	21.77	0.2342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,001.20710	1,973.283	21.77	0.7658	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		213.31460	204.338	22.35	0.1893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,363.41460	2,336.138	22.35	0.8107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		247.30970	237.912	21.99	0.2160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,728.31090	1,700.053	21.32	0.7237	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		307.88580	298.016	21.47	0.2616	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,817.98580	1,789.816	21.47	0.7384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		236.26350	226.989	22.10	0.2074	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,206.36350	2,178.789	22.10	0.7926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		280.65080	270.954	21.69	0.2414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,451.66860	1,423.304	20.81	0.6721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		399.29430	389.227	20.83	0.3264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,459.39430	1,431.027	20.83	0.6736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		268.00320	258.407	21.80	0.2319	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,018.10320	1,990.207	21.80	0.7681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		328.21090	318.253	21.32	0.2763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,322.53650	1,294.235	20.54	0.6444	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		413.16030	403.104	20.73	0.3359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,413.26030	1,384.904	20.73	0.6641	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		292.23930	282.462	21.59	0.2500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,892.33930	1,864.262	21.59	0.7500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		401.56860	391.504	20.81	0.3279	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,119.48180	1,091.516	20.10	0.5946	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		490.44110	480.620	20.26	0.3871	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,190.54110	1,162.420	20.26	0.6129	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		368.81610	358.766	21.05	0.3051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,568.91610	1,540.566	21.05	0.6949	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		442.43650	432.435	20.54	0.3556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		855.33280	828.515	19.53	0.5148	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		583.18700	573.985	19.80	0.4441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		983.28700	955.785	19.80	0.5559	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		410.81690	400.756	20.75	0.3343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,420.91690	1,392.556	20.75	0.6657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		519.38180	509.716	20.10	0.4054	0.00	0	26,053

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	14.80	Put			735.57840	709.665	19.25	0.4717	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			690.29490	682.155	19.40	0.5044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			800.39490	773.955	19.40	0.4956	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			471.16730	461.258	20.37	0.3746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,241.26730	1,213.058	20.37	0.6254	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			655.23280	646.715	19.53	0.4852	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			576.12420	552.171	18.93	0.4047	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			812.61450	806.049	19.07	0.5660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			642.71450	617.849	19.07	0.4340	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			579.78810	570.557	19.82	0.4421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			989.88810	962.357	19.82	0.5579	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			735.47840	727.865	19.25	0.5283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			450.50180	428.732	18.65	0.3437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			981.30180	977.230	18.72	0.6405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			481.40180	459.030	18.72	0.3595	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			662.88060	654.440	19.50	0.4895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			842.98060	816.240	19.50	0.5105	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			876.02420	870.371	18.93	0.5953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			0.00000	254.309	18.17	0.2394	3,051,704.40	12,000	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,157.21430	1,155.877	18.41	0.7075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			357.31430	337.677	18.41	0.2925	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			780.07200	773.054	19.14	0.5504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			680.17200	654.854	19.14	0.4496	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,020.40180	1,016.932	18.65	0.6563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			169.23200	155.691	17.99	0.1651	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,503.58080	1,506.945	18.06	0.8086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			203.68080	188.745	18.06	0.1914	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			901.45650	896.180	18.88	0.6066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			551.55650	527.980	18.88	0.3934	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			0.00000	1,322.509	18.17	0.7606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			156.69720	143.714	17.97	0.1551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,658.63880	1,663.864	17.97	0.8432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			158.73880	145.664	17.97	0.1568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,037.51930	1,034.316	18.62	0.6630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			437.61930	416.116	18.62	0.3370	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,619.13200	1,623.891	17.99	0.8349	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,285.17810	1,284.719	18.30	0.7199	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			364.57810	345.819	18.30	0.2801	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			409.09640	400.247	21.24	0.3103	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,708.49640	1,681.347	21.24	0.6897	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			508.59770	500.192	20.76	0.3618	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,493.99770	1,467.292	20.76	0.6382	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,235.78260	1,234.307	18.37	0.6918	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			431.18260	411.407	18.37	0.3082	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			709.10120	699.252	20.30	0.4290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,369.90120	1,342.152	20.30	0.5710	0.00	0	6,370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			697.00410	687.114	20.35	0.4232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,397.80410	1,370.014	20.35	0.5768	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			412.56450	402.866	22.03	0.2720	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,373.36450	2,345.766	22.03	0.7280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			241.56300	233.633	23.97	0.1668	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,632.36300	3,606.533	23.97	0.8332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			821.16630	811.884	19.86	0.4811	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,141.96630	1,114.784	19.86	0.5189	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			206.28140	199.058	25.01	0.1418	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,167.08140	4,141.958	25.01	0.8582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			187.34110	180.555	25.70	0.1282	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,528.14110	4,503.455	25.70	0.8718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			457.85580	447.967	21.73	0.2975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,168.65580	2,140.867	21.73	0.7025	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			824.72090	815.461	19.85	0.4827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,135.52090	1,108.361	19.85	0.5173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			70.26440	66.433	26.01	0.0544	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,451.06440	6,429.333	26.01	0.9456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			240.86200	232.943	23.99	0.1663	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,641.66200	3,615.843	23.99	0.8337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			868.65280	859.686	19.70	0.5021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,059.45280	1,032.586	19.70	0.4979	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			828.29590	819.057	19.84	0.4843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,129.09590	1,101.957	19.84	0.5157	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			484.60220	474.249	21.91	0.2948	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,379.40220	2,351.349	21.91	0.7052	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,619.14290	1,616.315	18.33	0.7283	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			443.94290	423.416	18.33	0.2717	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,570.92720	1,566.715	18.41	0.7065	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			508.52720	486.615	18.41	0.2935	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			589.25770	578.370	21.45	0.3402	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,096.85770	2,068.270	21.45	0.6598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,084.76230	1,072.323	19.82	0.5142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,271.46230	1,241.223	19.82	0.4858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,081.06750	1,068.613	19.84	0.5129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,277.76750	1,247.513	19.84	0.4871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,077.38620	1,064.917	19.85	0.5116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,717.78220	4,689.085	25.38	0.8216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,526.65290	2,528.742	17.26	0.8630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			203.35290	187.642	17.26	0.1370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,739.41450	3,709.435	23.67	0.7759	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,339.35730	1,328.461	19.06	0.6008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			906.05730	877.361	19.06	0.3992	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,088.47620	1,076.046	19.81	0.5156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,265.17620	1,234.946	19.81	0.4844	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			331.08220	320.185	25.38	0.1784	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,284.08620	1,253.817	19.85	0.4884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			989.56330	976.854	20.14	0.4792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,446.26330	1,415.755	20.14	0.5208	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			468.87840	457.221	22.97	0.2536	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,295.57840	3,266.121	22.97	0.7464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			412.71450	400.535	23.67	0.2241	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,938.10260	1,933.814	18.27	0.7404	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			497.40260	475.314	18.27	0.2596	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			545.52540	533.742	22.70	0.2803	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,134.82540	3,105.242	22.70	0.7197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,707.10740	2,673.443	21.98	0.6461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			780.88820	768.128	21.99	0.3531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,715.08820	2,681.428	21.99	0.6469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			784.93950	772.170	21.97	0.3547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,699.13950	2,665.470	21.97	0.6453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			782.90740	770.143	21.98	0.3539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			955.80580	942.862	21.85	0.3857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,753.60580	2,718.862	21.85	0.6143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			953.56450	940.630	21.86	0.3850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,761.36450	2,726.630	21.86	0.6150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			951.33700	938.411	21.87	0.3842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,769.13700	2,734.411	21.87	0.6158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,313.59100	1,300.998	20.67	0.4984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,821.39100	1,786.998	20.67	0.5016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,049.27180	1,036.162	22.00	0.3901	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,030.67180	2,994.762	22.00	0.6099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,053.71710	1,040.603	21.98	0.3915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,015.11710	2,979.203	21.98	0.6085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,051.49140	1,038.379	21.99	0.3908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,022.89140	2,986.979	21.99	0.6092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,137.98520	1,124.568	22.09	0.3946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,282.88520	3,245.868	22.09	0.6054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,142.40590	1,128.975	22.07	0.3958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,267.30590	3,230.275	22.07	0.6042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,140.19270	1,126.773	22.08	0.3952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,275.09270	3,238.073	22.08	0.6048	0.00	0	0
Total \$ / R Option												3,051,704.40	12,000	1,585,768
Total \$ / R												723,491,393.70	61,322	2,469,683
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.56120		14.54380			0.0000	742,621.20	51	797
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.81820		14.79990			0.0000	311,182.20	21	144
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.05710		15.03920			0.0000	45,171.30	3	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.34110		15.32330			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,098,974.70	75	993

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		27,735.82200	27,125.510	19.84	0.3675		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		72,355.82200	70,005.510	19.84	0.6325		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		27,440.59100	26,827.236	19.86	0.3644		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		73,060.59100	70,707.236	19.86	0.6356		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		27,148.18620	26,531.676	19.87	0.3613		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		73,768.18620	71,411.676	19.87	0.6387		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		65,936.46720	65,089.725	19.52	0.4874		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		84,946.46720	82,269.725	19.52	0.5126		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		65,556.60210	64,706.205	19.54	0.4853		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		85,566.60210	82,886.205	19.54	0.5147		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		65,179.16120	64,324.791	19.55	0.4832		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		86,189.16120	83,504.791	19.55	0.5168		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		237,336.45240	234,576.629	22.03	0.7280		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		41,086.07290	40,117.380	22.04	0.2711		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		238,166.07290	235,407.380	22.04	0.7289		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		41,427.63030	40,457.082	22.02	0.2730		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		236,507.63030	233,747.082	22.02	0.7270		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		41,256.45240	40,286.629	22.03	0.2720		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		81,377.58880	80,077.747	20.86	0.4093		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		186,047.58880	182,967.746	20.86	0.5907		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		81,114.84910	79,815.398	20.87	0.4082		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		186,784.84910	183,705.398	20.87	0.5918		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		80,853.11690	79,554.637	20.89	0.4071		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		187,523.11690	184,444.637	20.89	0.5929		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,098,974.70	75	993
£ / R	On	15/08/2016	Foreign Exchange Future		18.95990	18.95400			0.0000		0.00	0	131
£ / R	On	18/08/2016	Foreign Exchange Future		18.97230	18.96580			0.0000		0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future		19.02780	19.01870			0.0000		0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future		19.05960	19.05040			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		19.10350	19.09390			0.0000		40,289,281.50	2,109	60,068
£ / R	On	19/12/2016	Foreign Exchange Future		19.47390	19.46090			0.0000		19,707,586.80	1,012	2,012
£ / R	On	13/03/2017	Foreign Exchange Future		19.82440	19.81030			0.0000		1,982,440.00	100	1,815
£ / R	On	25/04/2017	Foreign Exchange Future		20.00560	19.99210			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		20.24330	20.22810			0.0000		0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future		20.56370	20.54380			0.0000		0.00	0	520
Total £ / R Future											61,979,308.30	3,221	74,147
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call		24.67450	19.138	18.89	0.0547	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put		1,440.67450	1,429.238	18.89	0.9453	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put		363.50050	332.328	16.74	0.5055	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call		329.30050	304.628	16.74	0.4945	0.00	0	11,000
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call		415.51150	392.532	16.72	0.5056	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put		436.81150	404.732	16.72	0.4944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,801.72350	6,792.263	31.39	0.9969	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,212.37360	3,199.853	21.11	0.9810	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			12.67970	9.392	21.14	0.0189	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,222.27970	3,209.792	21.14	0.9811	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			12.58650	9.331	21.17	0.0187	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,232.18650	3,219.731	21.17	0.9813	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			2.12350	1.863	31.39	0.0031	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			30.96610	21.469	17.79	0.0453	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,180.56610	2,161.869	17.79	0.9547	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			12.77360	9.453	21.11	0.0190	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,518.25830	4,506.666	24.82	0.9840	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			30.46430	24.111	19.86	0.0415	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			624.05130	601.026	16.74	0.5782	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			430.15130	397.526	16.74	0.4218	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			257.23740	234.930	17.23	0.3000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			993.33740	961.430	17.23	0.7000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			119.64450	102.540	17.50	0.1558	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,920.61500	3,908.168	22.68	0.9805	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			14.46630	11.636	22.72	0.0194	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,930.56630	3,918.136	22.72	0.9806	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,836.56430	2,820.611	19.86	0.9585	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			19.60630	15.560	21.34	0.0266	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,425.70630	3,412.060	21.34	0.9734	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			6.08200	5.441	29.27	0.0079	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,212.18200	6,201.941	29.27	0.9921	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			14.51500	11.668	22.68	0.0195	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,535.74450	1,509.040	17.50	0.8442	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			14.56410	11.699	22.65	0.0196	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,910.66410	3,898.199	22.65	0.9804	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			12.15830	10.166	24.82	0.0160	0.00	0	10,000
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			139.55090	130.017	19.18	0.1181	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,328.65090	3,306.117	19.18	0.8819	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.26470	17.925	23.60	0.0179	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,495.36470	7,484.026	23.60	0.9821	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			141.33100	131.743	19.18	0.1194	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			405.32400	383.701	16.89	0.2811	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,660.03540	3,638.490	19.33	0.9038	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			61.68900	61.776	21.82	0.0567	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,060.78900	5,047.876	21.82	0.9433	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,460.22500	2,462.775	17.31	0.8899	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			129.32500	118.875	17.31	0.1101	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,456.22400	1,447.601	16.89	0.7189	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,310.43100	3,287.843	19.18	0.8806	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			140.43820	130.877	19.18	0.1188	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,319.53820	3,296.977	19.18	0.8812	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			300.77030	288.282	18.67	0.2286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,249.87030	2,224.382	18.67	0.7714	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			110.93540	102.390	19.33	0.0962	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			237.67340	229.013	20.32	0.1486	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,187.37340	4,164.613	20.32	0.8514	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			239.56200	230.885	20.30	0.1497	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,169.26200	4,146.485	20.30	0.8503	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			238.61020	229.951	20.31	0.1492	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,178.31020	4,155.551	20.31	0.8508	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			320.76460	311.444	20.55	0.1759	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,308.66460	4,285.844	20.55	0.8241	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			3,811.90000	3,796.700		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			3,791.90000	3,776.700		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			3,801.90000	3,786.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			679.57820	670.632	21.13	0.2474	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,295.77820	5,266.932	21.13	0.7526	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			681.67930	672.727	21.11	0.2481	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,277.87930	5,249.027	21.11	0.7519	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			680.62350	671.674	21.12	0.2477	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,286.82350	5,257.974	21.12	0.7523	0.00	0	0
Total £ / R Option												0.00	0	78,832
Total £ / R												61,979,308.30	3,221	152,979
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13941		0.13736			0.0000	557.66	4	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14243		0.14033			0.0000	0.00	0	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14536		0.14322			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14884		0.14665			0.0000	0.00	0	0
Total ¥ / R Future												557.66	4	7,725
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,737.31760	2,941.999	21.22	0.9982	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.81760	0.599	21.22	0.0018	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,745.62930	1,947.122	18.28	0.9842	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			9.12930	5.722	18.28	0.0158	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			848.20940	1,018.453	17.90	0.8510	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			111.70940	77.053	17.90	0.1490	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,967.30000	26,757.000	28.15	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,967.30000	27,757.000	28.15	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,967.30000	28,757.000	28.15	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,027.50900	1,152.689	19.01	0.6272	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			705.70900	616.789	19.01	0.3728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			657.22160	744.153	20.52	0.4556	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,335.42160	1,208.253	20.52	0.5444	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			431.92960	489.105	22.07	0.3227	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,110.12960	1,953.205	22.07	0.6773	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,338.88340	1,230.441	20.77	0.4765	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			720.60050	801.803	22.02	0.4044	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,055.30050	1,917.703	22.02	0.5956	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			531.19590	591.219	23.35	0.3121	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,865.89590	2,707.119	23.35	0.6879	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,004.18340	1,114.541	20.77	0.5235	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												557.66	4	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.82980		15.80600			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.89000		15.86810			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.02640		16.00070			0.0000	26,026,873.60	1,624	38,610
€ / R	On	30/09/2016	Foreign Exchange Future			16.06820		16.04190			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.37640		16.34750			0.0000	6,141,150.00	375	18,015
€ / R	On	13/03/2017	Foreign Exchange Future			16.70940		16.67880			0.0000	4,177,350.00	250	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.10390		17.07230			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.31000		17.27640			0.0000	0.00	0	0
Total € / R Future												36,345,373.60	2,249	139,064
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			6.37510	4.188	30.67	0.0254	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			920.37510	894.388	30.67	0.9746	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			41.47260	39.839	19.60	0.1144	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			983.37260	959.839	19.60	0.8856	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			89.00730	80.987	17.42	0.1419	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,141.43600	1,159.034	17.42	0.8558	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			90.73600	82.634	17.42	0.1442	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			223.65510	226.060	19.13	0.3081	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,208.30150	1,226.547	17.39	0.8735	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,156.30100	1,131.745	19.63	0.7691	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,133.19010	1,150.707	17.43	0.8535	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			92.49010	84.307	17.43	0.1465	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			549.63570	559.053	17.95	0.5909	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			77.60150	70.147	17.39	0.1265	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,149.70730	1,167.387	17.42	0.8581	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			358.93570	342.653	17.95	0.4091	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			902.95510	879.660	19.13	0.6919	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			157.00100	158.145	19.63	0.2309	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			208.91900	210.062	19.63	0.2677	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,147.01900	1,121.862	19.63	0.7323	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			566.52860	572.801	19.25	0.4217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,119.02860	1,096.401	19.25	0.5783	0.00	0	2,961

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			70.79850	73.934	24.37	0.0702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,523.29850	4,497.534	24.37	0.9298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			37.15670	39.410	25.08	0.0398	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,589.65670	5,563.010	25.08	0.9602	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			751.39940	759.507	18.66	0.5187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			803.89940	783.107	18.66	0.4813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			710.56960	718.256	18.78	0.4984	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			863.06960	841.856	18.78	0.5016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,194.45060	1,171.501	19.38	0.5981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			538.08520	544.091	19.36	0.4055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,180.58520	1,157.691	19.36	0.5945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			535.00960	540.989	19.37	0.4037	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,187.50960	1,164.589	19.37	0.5963	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			531.95060	537.901	19.38	0.4019	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			434.93080	444.899	21.10	0.2793	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,446.13080	2,425.499	21.10	0.7207	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			433.18540	443.135	21.11	0.2783	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,454.38540	2,433.735	21.11	0.7217	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			431.44340	441.379	21.12	0.2774	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,462.64340	2,441.979	21.12	0.7226	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			627.39250	645.605	21.25	0.3199	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,735.09250	2,721.705	21.25	0.6801	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			625.51220	643.713	21.26	0.3191	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,743.21220	2,729.813	21.26	0.6809	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			623.64440	641.833	21.27	0.3183	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,751.34440	2,737.933	21.27	0.6817	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,995.71310	2,973.526	21.40	0.6547	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			800.12490	811.540	21.41	0.3446	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,003.72490	2,981.540	21.41	0.6554	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			804.10750	815.518	21.39	0.3460	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,987.70750	2,965.518	21.39	0.6540	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			802.11310	813.526	21.40	0.3453	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												36,345,373.60	2,249	185,436
AUS / R	On	19/09/2016	Foreign Exchange Future			10.91780		10.83180			0.0000	6,550,680.00	600	8,139
AUS / R	On	19/12/2016	Foreign Exchange Future			11.08040		10.99340			0.0000	2,770,100.00	250	207
AUS / R	On	13/03/2017	Foreign Exchange Future			11.23380		11.14730			0.0000	1,404,225.00	125	3,180
AUS / R	On	19/06/2017	Foreign Exchange Future			11.41870		11.33170			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.49470		11.40610			0.0000	0.00	0	0
Total AUS / R Future												10,725,005.00	975	11,526
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			41.07440	28.948	14.00	0.1006	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			664.25800	737.752	13.99	0.8964	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			42.45800	29.952	13.99	0.1036	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			681.52790	755.773	14.02	0.9023	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			39.72790	27.973	14.02	0.0977	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			672.87440	746.748	14.00	0.8994	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			568.31530	617.420	13.75	0.6835	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			244.91530	207.020	13.75	0.3165	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			562.27150	610.999	13.76	0.6796	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			248.87150	210.599	13.76	0.3204	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			574.39980	623.884	13.75	0.6873	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			240.99980	203.484	13.75	0.3127	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			266.70570	280.687	15.41	0.3310	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,059.40570	986.887	15.41	0.6690	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			264.53750	278.365	15.43	0.3287	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,067.23750	994.565	15.43	0.6713	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			262.38800	276.062	15.44	0.3265	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,075.08800	1,002.262	15.44	0.6735	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,129.95980	1,059.520	15.77	0.6123	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			409.11040	425.528	15.78	0.3858	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,137.41040	1,066.828	15.78	0.6142	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			406.57810	422.851	15.80	0.3838	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,144.87810	1,074.151	15.80	0.6162	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			411.65980	428.220	15.77	0.3877	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			505.44950	522.844	16.17	0.4040	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,269.34950	1,198.144	16.17	0.5960	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			502.77300	520.057	16.18	0.4023	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,276.67300	1,205.357	16.18	0.5977	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			500.11630	517.286	16.19	0.4006	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,284.01630	1,212.586	16.19	0.5994	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,725,005.00	975	11,526
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.01920		10.99730			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.21710		11.19440			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.40210		11.37950			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			16.36450	15.237	17.79	0.0493	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,399.06450	1,376.037	17.79	0.9507	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			16.03970	14.917	17.81	0.0483	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,408.73970	1,385.716	17.81	0.9517	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			15.72130	14.603	17.83	0.0474	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,418.42130	1,395.403	17.83	0.9526	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			110.03280	106.588	17.36	0.1702	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,445.63280	1,419.488	17.36	0.8298	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			112.36530	108.910	17.32	0.1734	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,427.96530	1,401.810	17.32	0.8266	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	12.52	Call			111.19280	107.743	17.34	0.1718	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,436.79280	1,410.643	17.34	0.8282	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			205.74510	202.240	17.46	0.2340	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,556.24510	1,530.140	17.46	0.7660	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			204.21690	200.709	17.47	0.2325	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,564.71690	1,538.609	17.47	0.7675	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			202.70090	199.189	17.49	0.2310	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,573.20090	1,547.089	17.49	0.7690	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.70990		14.77240			0.0000	73,314,141.60	4,984	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.04670		15.10930			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.36840		15.43490			0.0000	0.00	0	0
Total CHF / R Future												73,314,141.60	4,984	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			56.64780	48.278	22.11	0.0861	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,884.24780	1,938.378	22.11	0.9139	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			56.04000	47.780	22.14	0.0853	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,893.64000	1,947.880	22.14	0.9147	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			55.43810	47.288	22.17	0.0844	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,903.03810	1,957.388	22.17	0.9156	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			292.16950	266.903	21.25	0.2393	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,882.86950	1,920.203	21.25	0.7607	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			295.68230	270.205	21.23	0.2418	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,866.38230	1,903.505	21.23	0.7582	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			293.92060	268.551	21.24	0.2406	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,874.62060	1,911.851	21.24	0.7594	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			480.95990	450.195	21.41	0.2971	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,116.05990	2,151.795	21.41	0.7029	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			485.02000	454.059	21.39	0.2992	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,100.12000	2,135.659	21.39	0.7008	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			482.98530	452.124	21.40	0.2981	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,108.08530	2,143.725	21.40	0.7019	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												73,314,141.60	4,984	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.17520		2.16890			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.20360		2.19680			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.22880		2.22190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			44.84630	42.584	19.42	0.0618	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,855.84630	2,790.584	19.42	0.9382	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			40.87480	38.643	19.54	0.0565	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,951.87480	2,886.643	19.54	0.9435	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			37.26230	35.071	19.65	0.0518	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,048.26230	2,983.071	19.65	0.9482	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,967.94360	2,896.087	18.34	0.8228	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			261.22480	257.557	18.18	0.1937	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,793.22480	2,721.557	18.18	0.8063	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			248.25740	244.486	18.26	0.1853	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,880.25740	2,808.486	18.26	0.8147	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			235.94360	232.087	18.34	0.1772	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,076.22040	3,006.632	18.93	0.7375	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			478.29930	477.569	19.00	0.2548	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,159.29930	3,089.569	19.00	0.7452	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			461.99310	461.140	19.07	0.2474	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,242.99310	3,173.140	19.07	0.7526	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			495.22040	494.632	18.93	0.2625	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.15670		2.15190			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.20480		2.19930			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			68.47250	66.703	19.32	0.0914	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,449.47250	2,399.703	19.32	0.9086	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			63.84330	62.032	19.54	0.0852	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,544.84330	2,495.032	19.54	0.9148	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			59.59660	57.758	19.77	0.0795	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,640.59660	2,590.758	19.77	0.9205	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			257.73250	254.814	18.89	0.1865	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,964.73250	2,906.814	18.89	0.8135	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			244.35210	241.285	18.94	0.1783	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,051.35210	2,993.285	18.94	0.8217	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			231.62910	228.431	18.99	0.1703	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,138.62910	3,080.431	18.99	0.8297	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	306
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87840		1.87620			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.91320		1.91090			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94480		1.94220			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 HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			63.15550	57.896	21.80	0.0826	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,501.15550	2,473.896	21.80	0.9174	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			57.33420	52.434	21.92	0.0756	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,595.33420	2,568.434	21.92	0.9244	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			52.04430	47.487	22.03	0.0692	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,690.04430	2,663.487	22.03	0.9308	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			355.59920	341.930	21.14	0.2417	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,446.59920	2,409.930	21.14	0.7583	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			339.58730	326.067	21.24	0.2321	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,530.58730	2,494.067	21.24	0.7679	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			324.34030	310.978	21.34	0.2229	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,615.34030	2,578.978	21.34	0.7771	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			606.33090	592.220	20.91	0.3109	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,584.33090	2,544.220	20.91	0.6891	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			587.07650	572.947	21.01	0.3022	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,665.07650	2,624.947	21.01	0.6978	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			567.78580	553.665	21.11	0.2937	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,745.78580	2,705.665	21.11	0.7063	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			0.14260		0.14210			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14270		0.14220			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14290		0.14230			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04370		0.04310			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04280		0.04230			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04230		0.04200			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.23560		10.12130			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.37840		10.26250			0.0000	0.00	0	0
NZ\$/ R	On	13/03/2017	Foreign Exchange Future			10.51460		10.39750			0.0000	0.00	0	0
Total NZ\$/ R Future												0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			39.00080	22.486	14.57	0.0831	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			697.62420	796.249	14.56	0.9226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			36.32420	20.649	14.56	0.0774	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			688.94390	787.151	14.56	0.9197	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			37.64390	21.552	14.56	0.0803	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			680.30080	778.086	14.57	0.9169	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			200.40610	225.447	15.68	0.3452	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			787.90610	697.047	15.68	0.6548	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			198.10420	222.830	15.70	0.3420	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			795.60420	704.430	15.70	0.6580	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			195.82590	220.244	15.72	0.3388	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			803.32590	711.844	15.72	0.6612	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			288.81710	315.098	16.37	0.3624	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			991.31710	900.498	16.37	0.6376	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			286.46050	312.508	16.39	0.3600	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			998.96050	907.908	16.39	0.6400	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			291.19390	317.711	16.35	0.3649	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			983.69390	893.111	16.35	0.6351	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.34610		1.34660			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36150		1.36190			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37670		1.37710			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			734.00000	739.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			534.00000	539.000		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			634.00000	639.000		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			481.00000	485.000		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			581.00000	585.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			381.00000	385.000		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			429.00000	433.000		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			529.00000	533.000		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			629.00000	633.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10060		1.10020			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10520		1.10460			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10970		1.10900			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			25,208.43000		25,127.13000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,678.09000		25,591.51000			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			10.70720		10.66700			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.88730		10.84750			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			39.38330	39.181	17.14	0.1158	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			992.38330	951.981	17.14	0.8842	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			38.53350	38.311	17.16	0.1136	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,001.53350	961.111	17.16	0.8864	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			37.70120	37.460	17.18	0.1114	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,010.70120	970.260	17.18	0.8886	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			159.40570	158.464	17.02	0.2414	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,121.90570	1,081.164	17.02	0.7586	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			157.73250	156.754	17.04	0.2392	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,130.23250	1,089.454	17.04	0.7608	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			156.07910	155.061	17.06	0.2371	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,138.57910	1,097.761	17.06	0.7629	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			4.71660		4.72240			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.69930		4.70300			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			4.06780	3.417	15.20	0.0321	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			551.66780	556.817	15.20	0.9679	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			4.37800	3.697	14.97	0.0348	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			531.97800	537.097	14.97	0.9652	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			4.21890	3.554	15.08	0.0334	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			541.81890	546.953	15.08	0.9666	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			27.02710	24.928	15.16	0.1176	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			614.02710	615.628	15.16	0.8824	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			26.06700	24.033	15.17	0.1140	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			623.06700	624.733	15.17	0.8860	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			25.13790	23.168	15.19	0.1105	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			632.13790	633.868	15.19	0.8895	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			1.42860		1.46960			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36830		1.40700			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31780		1.35430			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												903 903 050.16	60,830	1,132,755
Total Options												3 051 704.40	12,000	1,710,972
Grand Total:												906,954,754.56	72,830	2,843,727