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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/08/2016 Foreign Exchange Future			13.78820		13.97370			0.0000	9,320,823.20	676	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			13.78790		13.98050			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.79010		13.98160			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.79680		13.98500			0.0000	317,326.40	23	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.79910		13.98810			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.80190		13.99130			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.80470		13.99440			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.81890		14.01010			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.82180		14.01320			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.82740		14.01950			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.83600		14.02890			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.84160		14.03520			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.84160		13.99380			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.85870		14.05400			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.86440		14.05950			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.86710		14.06220			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.87780		14.07320			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.88320		14.07870			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.89390		14.08960			0.0000	519,284,512.50	37,375	509,108
\$ / R On 27/09/2016 Foreign Exchange Future			13.91540		14.11160			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.91810		14.11430			0.0000	0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2016	Foreign Exchange Future			13.92350		14.11980			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			13.96110		14.15800			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			13.97440		14.17170			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.99310		14.19080			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.99570		14.19350			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			14.02500		14.22350			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.05220		14.25120			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.08210		14.28170			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.12560		14.32610			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.13910		14.34000			0.0000	117,015,191.60	8,276	111,434
\$ / R	On	13/01/2017	Foreign Exchange Future			14.20710		14.40930			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.23970		14.44260			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.36890		14.57420			0.0000	15,044,238.30	1,047	29,076
\$ / R	On	12/04/2017	Foreign Exchange Future			14.45180		14.65840			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.48770		14.69500			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.53680		14.85160			0.0000	0.00	0	157,705
\$ / R	On	12/07/2017	Foreign Exchange Future			14.54400		14.91730			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.59540		15.00930			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.69040		15.04760			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.78550		15.08590			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.88050		15.12420			0.0000	0.00	0	70
Total \$ / R Future												660,982,092.00	47,397	822,213
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			0.45540	0.024	49.91	0.0003	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			1,126.75540	1,311.824	49.91	0.9997	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			0.76570	0.029	47.11	0.0003	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			1,027.06570	1,211.829	47.11	0.9997	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			0.97560	0.359	29.75	0.0022	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,540.47560	1,732.459	29.75	0.9978	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,281.20950	1,088.560	23.01	0.9953	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			0.70950	0.660	23.01	0.0047	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			36.35510	10.250	20.96	0.0601	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			485.85510	652.350	20.96	0.9399	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			88.74570	31.329	19.52	0.1530	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			317.14570	451.229	19.52	0.8470	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.19360	0.044	30.39	0.0002	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,625.19360	2,813.244	30.39	0.9998	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			1.36400	0.468	26.41	0.0024	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,823.26400	2,011.368	26.41	0.9976	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1.66480	0.608	26.30	0.0030	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,850.36480	2,038.708	26.30	0.9970	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.13350	0.136	37.07	0.0005	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,398.83350	3,588.236	37.07	0.9995	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			117.84110	57.685	19.09	0.2089	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			346.54110	475.785	19.09	0.7911	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			67.36520	29.617	19.70	0.1193	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put		506.06520	657.717	19.70	0.8807	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		1.50030	0.563	26.87	0.0026	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		2,017.10030	2,205.863	26.87	0.9974	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		1.43660	0.815	26.42	0.0033	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		2,301.33660	2,491.915	26.42	0.9967	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call		218.37330	132.830	18.44	0.3419	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put		285.17330	391.030	18.44	0.6581	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call		159.67110	92.403	18.87	0.2570	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put		386.47110	510.603	18.87	0.7430	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		0.90180	0.336	34.01	0.0011	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,911.40180	4,102.936	34.01	0.9989	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,219.91860	2,027.900	22.86	0.9978	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		0.41860	0.500	22.86	0.0022	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		588.52750	431.885	17.37	0.7201	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		69.02750	104.485	17.37	0.2799	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		0.89410	0.367	32.71	0.0012	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,681.39410	3,872.967	32.71	0.9988	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call		30.61030	14.109	20.39	0.0471	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put		1,151.71030	1,328.109	20.39	0.9529	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call		5.21400	2.443	23.13	0.0089	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put		1,976.31400	2,166.444	23.13	0.9911	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		31.28270	14.470	20.37	0.0482	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		1,142.38270	1,318.470	20.37	0.9518	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call		0.00000	269.470	17.56	0.5165	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put		0.00000	257.870	17.56	0.4835	3,403,886.64	13,200	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call		58.03240	30.631	20.11	0.0894	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put		942.83240	1,109.031	20.11	0.9106	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call		236.85050	167.929	18.27	0.3616	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put		353.05050	436.329	18.27	0.6384	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call		307.70300	223.493	17.87	0.4471	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put		263.90300	331.893	17.87	0.5529	0.00	0	18,400
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		1.81050	1.410	30.55	0.0037	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,747.81050	3,942.710	30.55	0.9963	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		649.05200	494.441	17.02	0.7047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		95.05200	135.741	17.02	0.2953	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		508.38710	371.528	17.26	0.5979	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		154.38710	212.828	17.26	0.4021	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		1.81320	1.401	30.17	0.0037	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,687.81320	3,882.701	30.17	0.9963	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		470.98810	342.540	17.48	0.5556	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		191.48810	258.140	17.48	0.4444	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		2.17690	1.581	26.92	0.0045	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,242.67690	3,437.181	26.92	0.9955	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		79.35130	47.624	20.22	0.1141	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,017.15130	1,180.524	20.22	0.8859	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		5.27570	2.492	22.58	0.0078	0.00	0	121

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,443.07570	2,635.392	22.58	0.9922	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			2.15870	1.534	29.44	0.0040	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,739.95870	3,934.434	29.44	0.9960	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			666.94140	514.287	17.22	0.6996	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			104.74140	147.187	17.22	0.3004	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			98.85780	62.478	20.01	0.1378	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			975.65780	1,134.678	20.01	0.8622	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			1.09530	0.552	29.82	0.0015	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,637.89530	4,832.752	29.82	0.9985	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			860.30120	694.679	17.00	0.7841	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			71.60120	101.479	17.00	0.2159	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			852.17660	687.202	17.02	0.7801	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			73.47660	104.002	17.02	0.2199	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			844.08790	679.771	17.03	0.7760	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			75.38790	106.571	17.03	0.2240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			825.39040	971.764	19.59	0.7981	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			218.33150	153.487	19.03	0.2749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			628.73150	759.587	19.03	0.7251	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			191.58730	133.243	19.26	0.2448	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			701.98730	839.343	19.26	0.7552	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			84.74140	55.212	20.50	0.1154	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,195.14140	1,361.312	20.50	0.8846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			167.87580	115.307	19.46	0.2172	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			778.27580	921.407	19.46	0.7828	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			163.47340	112.004	19.51	0.2120	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			793.87340	938.104	19.51	0.7880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			47.82830	28.237	20.97	0.0644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,558.22830	1,734.337	20.97	0.9356	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			137.26910	92.626	19.77	0.1806	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			897.66910	1,048.726	19.77	0.8194	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			111.77200	74.262	20.08	0.1495	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,022.17200	1,180.362	20.08	0.8505	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			25.59070	13.669	21.32	0.0339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,935.99070	2,119.769	21.32	0.9661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			73.72530	47.587	20.71	0.1012	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,284.12530	1,453.687	20.71	0.8988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			55.75860	33.681	20.88	0.0751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,466.15860	1,639.781	20.88	0.9249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			14.41610	6.954	21.64	0.0184	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,284.81610	2,473.054	21.64	0.9816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			40.97210	23.622	21.06	0.0551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,651.37210	1,829.722	21.06	0.9449	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			31.91130	17.681	21.20	0.0426	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,802.31130	1,983.781	21.20	0.9574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			9.19120	4.064	21.89	0.0112	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,559.59120	2,750.164	21.89	0.9888	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		24.40330	12.930	21.35	0.0322	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,964.80330	2,149.030	21.35	0.9678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		16.65130	8.248	21.56	0.0215	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,197.05130	2,384.348	21.56	0.9785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		6.44870	3.369	22.72	0.0092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,776.84870	2,969.469	22.72	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		13.73880	6.568	21.67	0.0175	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,314.13880	2,502.668	21.67	0.9825	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		11.33000	5.221	21.77	0.0141	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,431.73000	2,621.321	21.77	0.9859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.38220	2.608	26.81	0.0063	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,613.78220	3,808.708	26.81	0.9937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		8.89980	3.910	21.91	0.0108	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,579.29980	2,770.010	21.91	0.9892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		8.34460	3.621	21.94	0.0101	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,618.74460	2,809.721	21.94	0.9899	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.28430	0.160	28.52	0.0004	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,460.68430	5,656.260	28.52	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		5.56470	3.185	23.40	0.0085	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,915.96470	3,109.285	23.40	0.9915	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.84590	2.728	25.84	0.0068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,414.24590	3,608.828	25.84	0.9932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		918.87360	750.871	16.88	0.7979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		69.27360	96.971	16.88	0.2021	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		877.87720	713.211	16.95	0.7790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		78.27720	109.311	16.95	0.2210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		869.77750	705.805	16.96	0.7751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		80.17750	111.905	16.96	0.2249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		673.63400	528.858	17.28	0.6654	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		144.03400	194.958	17.28	0.3346	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		530.56480	403.783	17.55	0.5649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		220.96480	289.883	17.55	0.4351	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		861.71320	698.442	16.97	0.7712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		82.11320	114.542	16.97	0.2288	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		716.30460	566.946	17.20	0.6920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		126.70460	173.046	17.20	0.3080	0.00	0	12,750
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		282.05760	202.781	18.59	0.3433	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		492.45760	608.881	18.59	0.6567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		592.93920	457.784	17.43	0.6109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		183.33920	243.884	17.43	0.3891	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		580.10590	446.604	17.45	0.6017	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		190.50590	252.704	17.45	0.3983	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		186.61160	129.459	19.30	0.2391	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		717.01160	855.559	19.30	0.7609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		409.23790	303.359	17.92	0.4650	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		319.63790	409.459	17.92	0.5350	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	14.20	Call			319.59560	232.447	18.36	0.3815	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			429.99560	538.547	18.36	0.6185	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			154.99040	105.664	19.59	0.2019	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			203.55810	147.053	19.48	0.2464	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			781.95810	921.653	19.48	0.7536	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			2.64530	1.632	25.76	0.0039	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,138.34530	4,333.532	25.76	0.9961	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			2.13680	1.227	25.76	0.0030	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,297.83680	4,493.127	25.76	0.9970	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,318.98990	2,123.164	19.53	0.9866	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.68990	5.064	19.53	0.0134	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			761.72200	614.468	17.35	0.6867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			147.42200	196.368	17.35	0.3133	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			105.84820	74.482	20.76	0.1339	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,286.04820	1,450.982	20.76	0.8661	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			98.15770	71.750	21.33	0.1163	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,630.15770	1,800.650	21.33	0.8837	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			323.42540	253.375	19.20	0.3298	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			731.72540	858.975	19.20	0.6702	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			885.83950	744.683	17.46	0.6817	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			195.03950	251.583	17.46	0.3183	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			6.20010	3.105	24.08	0.0062	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,585.40010	4,780.005	24.08	0.9938	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			5.58580	2.768	24.08	0.0056	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,664.78580	4,859.668	24.08	0.9944	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,402.32120	2,206.772	19.04	0.9727	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.52120	13.672	19.04	0.0273	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,074.94970	916.427	17.21	0.7595	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			131.44970	170.727	17.21	0.2405	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			230.50560	180.456	20.11	0.2384	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,097.00560	1,244.756	20.11	0.7616	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			85.85480	64.447	21.98	0.0969	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,032.35480	2,208.747	21.98	0.9031	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			89.68930	68.858	22.22	0.0965	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,226.18930	2,403.858	22.22	0.9035	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			292.04410	234.617	19.83	0.2807	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,018.54410	1,159.617	19.83	0.7193	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			94.29030	72.492	22.12	0.1011	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,170.79030	2,347.492	22.12	0.8989	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			62.55670	50.488	23.49	0.0680	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,901.35670	3,088.288	23.49	0.9320	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,152.42330	998.093	17.34	0.7487	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			161.22330	205.893	17.34	0.2513	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			198.14400	159.325	21.02	0.1920	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,546.94400	1,707.125	21.02	0.8080	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,499.03700	2,302.977	17.89	0.9643	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	28/11/2016	Foreign Exchange Option	11.80	Put			17.33700	20.877	17.89	0.0357	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,022.98210	884.338	17.57	0.6829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			241.28210	302.238	17.57	0.3171	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			17.60300	12.951	26.19	0.0180	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,135.90300	5,330.851	26.19	0.9820	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,764.31430	1,586.060	17.24	0.8694	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			78.21430	100.460	17.24	0.1306	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,755.49150	1,577.532	17.24	0.8678	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			79.39150	101.932	17.24	0.1322	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,746.68450	1,569.020	17.24	0.8662	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			80.58450	103.420	17.24	0.1338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,247.16840	1,099.526	17.52	0.7336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			207.16840	260.426	17.52	0.2664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,239.89870	1,092.901	17.53	0.7312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			209.89870	263.801	17.53	0.2688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,108.25010	972.271	17.75	0.6843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.28340	28.066	17.75	0.0430	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,476.24860	1,313.878	17.30	0.8011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			136.24860	174.778	17.30	0.1989	0.00	0	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			186.20180	234.409	17.43	0.2473	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02840	0.016	25.84	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,600.02840	12,800.916	25.84	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			6.34320	4.391	25.84	0.0064	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,906.34320	7,105.291	25.84	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,562.28340	2,367.165	17.75	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,966.01700	7,165.056	25.84	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.27760	0.828	25.84	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,671.27760	8,871.728	25.84	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			9.30810	6.551	25.84	0.0091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,469.30810	6,667.451	25.84	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,306.20180	1,153.509	17.43	0.7527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,568.53610	6,766.885	25.84	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			7.82540	5.466	25.84	0.0078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,667.82540	6,866.366	25.84	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			16.06310	11.577	25.84	0.0153	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,836.06310	6,032.477	25.84	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			6.01700	4.156	25.84	0.0060	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,974.27420	6,171.134	25.84	0.9863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			13.56680	9.705	25.84	0.0131	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,033.56680	6,230.605	25.84	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			21.50680	15.702	25.84	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,491.50680	5,686.602	25.84	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			8.53610	5.985	25.84	0.0084	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,629.14820	5,824.808	25.84	0.9820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			17.17840	12.417	25.84	0.0163	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,757.17840	5,953.317	25.84	0.9837	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	19.25	Call			33.95210	25.302	25.84	0.0307	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,943.95210	5,136.202	25.84	0.9693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			14.27420	10.234	25.84	0.0137	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,383.54910	5,578.163	25.84	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			22.59920	16.536	25.84	0.0211	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,432.59920	5,627.436	25.84	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			42.10900	31.691	25.84	0.0375	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,682.10900	4,872.591	25.84	0.9625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			19.14820	13.908	25.84	0.0180	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,701.44740	4,892.071	25.84	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			36.78440	27.513	25.84	0.0331	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,846.78440	5,038.413	25.84	0.9669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			65.61550	50.408	25.84	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,135.61550	4,321.308	25.84	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			23.54910	17.263	25.84	0.0219	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,173.63670	4,359.718	25.84	0.9454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			45.20940	34.136	25.84	0.0400	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,595.20940	4,785.036	25.84	0.9600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			76.12590	66.499	25.84	0.0712	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,796.12590	3,987.399	25.84	0.9288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			41.44740	31.171	25.84	0.0369	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,835.02340	4,025.347	25.84	0.9307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			74.48290	63.443	25.84	0.0684	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,854.48290	4,044.343	25.84	0.9316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			87.73200	76.500	24.96	0.0824	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,437.73200	3,627.400	24.96	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			63.63670	48.818	25.84	0.0546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,737.83060	3,929.121	25.71	0.9270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			76.97100	67.501	25.79	0.0722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,766.97100	3,958.401	25.79	0.9278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			94.83830	82.437	24.49	0.0891	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,254.83830	3,443.337	24.49	0.9109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			75.02340	64.447	25.84	0.0693	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,264.44250	3,453.006	24.52	0.9112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			88.79770	77.391	24.88	0.0834	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,408.79770	3,598.291	24.88	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			121.22360	104.450	23.15	0.1136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,731.22360	2,915.350	23.15	0.8864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			77.83060	68.221	25.71	0.0730	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,740.65150	2,924.874	23.17	0.8869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			118.40020	102.097	23.27	0.1110	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,778.40020	2,962.997	23.27	0.8890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			134.56990	113.630	22.71	0.1237	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,564.56990	2,744.530	22.71	0.8763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			94.44250	82.106	24.52	0.0888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,619.64140	2,801.341	22.86	0.8798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			123.55370	106.392	23.05	0.1157	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,693.55370	2,877.292	23.05	0.8843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			154.51570	129.297	22.32	0.1394	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,364.51570	2,540.197	22.32	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			120.65150	103.974	23.17	0.1131	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,491.47150	2,669.165	22.52	0.8714	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			135.41190	114.175	22.69	0.1242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,555.41190	2,735.075	22.69	0.8758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			169.98830	142.404	22.10	0.1519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,229.98830	2,403.304	22.10	0.8481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			129.64140	110.441	22.86	0.1202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,292.56540	2,467.013	22.20	0.8541	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			156.48660	130.965	22.29	0.1410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,346.48660	2,521.865	22.29	0.8590	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			220.13930	185.064	21.50	0.1914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,880.13930	2,045.964	21.50	0.8086	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			141.47150	118.265	22.52	0.1286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,053.31250	2,223.114	21.80	0.8295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			180.08080	150.969	21.96	0.1600	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,150.08080	2,321.869	21.96	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			249.32780	210.009	21.22	0.2136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,719.32780	1,880.909	21.22	0.7864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			162.56540	136.113	22.20	0.1459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,752.85740	1,915.375	21.28	0.7913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			241.26760	203.115	21.30	0.2075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,761.26760	1,924.015	21.30	0.7925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			292.12130	246.729	20.87	0.2450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,522.12130	1,677.629	20.87	0.7550	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			193.31250	162.214	21.80	0.1705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,611.62690	1,770.026	21.03	0.7699	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			250.97090	211.418	21.21	0.2148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,710.97090	1,872.318	21.21	0.7852	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			368.32220	314.037	20.31	0.2999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,238.32220	1,384.937	20.31	0.7001	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			242.85740	204.475	21.28	0.2087	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,386.10500	1,537.662	20.61	0.7301	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			305.98510	258.663	20.76	0.2550	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,465.98510	1,619.563	20.76	0.7450	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			427.24090	365.124	19.90	0.3398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,067.24090	1,206.024	19.90	0.6602	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			271.62690	229.126	21.03	0.2301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,081.75090	1,221.253	19.93	0.6638	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			370.70010	316.093	20.29	0.3016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,230.70010	1,376.993	20.29	0.6984	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			512.88400	439.236	19.40	0.3944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			872.88400	1,000.136	19.40	0.6056	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			326.10500	276.762	20.61	0.2699	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			940.06310	1,072.039	19.58	0.6258	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			447.04080	382.353	19.78	0.3529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,017.04080	1,153.253	19.78	0.6471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			604.51530	519.179	18.99	0.4488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			714.51530	830.079	18.99	0.5512	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			421.75090	360.353	19.93	0.3362	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			745.04470	862.907	19.07	0.5625	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			537.12440	460.052	19.28	0.4091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			827.12440	950.952	19.28	0.5909	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			713.06790	613.633	18.59	0.5077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			573.06790	674.533	18.59	0.4923	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			480.06310	411.139	19.58	0.3742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			589.05170	692.412	18.64	0.4996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			667.23310	574.083	18.75	0.4836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			627.23310	734.983	18.75	0.5164	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			951.84450	828.781	18.05	0.6208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			361.84450	439.681	18.05	0.3792	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			585.04470	502.007	19.07	0.4375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			472.50390	563.222	18.34	0.4427	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			0.00000	621.833	18.56	0.5126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			0.00000	662.733	18.56	0.4874	1,325,465.60	2,000	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,211.06270	1,066.675	17.58	0.7214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			221.06270	277.575	17.58	0.2786	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			699.05170	601.512	18.64	0.5004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			268.25010	333.171	17.75	0.3157	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			981.75730	856.101	17.99	0.6336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			341.75730	417.001	17.99	0.3664	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,254.46260	1,106.176	17.51	0.7360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			204.46260	257.076	17.51	0.2640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			812.50390	702.322	18.34	0.5573	0.00	0	500
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			930.96330	819.513	18.27	0.5835	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			471.66330	562.413	18.27	0.4165	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			257.39350	221.591	21.70	0.2053	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,018.09350	2,184.491	21.70	0.7947	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			896.52030	792.286	18.47	0.5561	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			553.92030	652.587	18.47	0.4439	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			334.66610	291.867	21.30	0.2507	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,782.06610	1,942.167	21.30	0.7493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			585.49620	523.223	20.32	0.3659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,371.29620	1,514.323	20.32	0.6341	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			500.95420	447.878	20.86	0.3211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,626.75420	1,778.978	20.86	0.6789	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			491.94900	439.872	20.92	0.3162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,657.74900	1,810.972	20.92	0.6838	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			310.42800	276.159	22.25	0.2121	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	16.75	Put			2,486.22800	2,657.259	22.25	0.7879	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			277.82490	247.210	22.57	0.1922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,703.62490	2,878.310	22.57	0.8078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			169.50270	156.413	25.29	0.1217	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,025.30270	4,217.513	25.29	0.8783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			169.03410	156.001	25.31	0.1213	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,034.83410	4,227.102	25.31	0.8787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			141.98990	122.045	25.73	0.0976	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,567.78990	4,753.145	25.73	0.9024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			115.45340	98.783	25.73	0.0816	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,921.25340	5,109.883	25.73	0.9184	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			590.94600	528.089	20.29	0.3687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,356.74600	1,499.189	20.29	0.6313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			588.21410	525.648	20.31	0.3673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,364.01410	1,506.748	20.31	0.6327	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			36.07310	30.149	25.73	0.0291	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,881.87310	7,081.249	25.73	0.9709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			622.32490	555.782	20.12	0.3846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,278.12490	1,416.882	20.12	0.6154	0.00	0	90
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			339.36860	304.414	22.46	0.2162	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,700.96860	2,872.614	22.46	0.7838	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,251.27780	1,130.901	18.26	0.6214	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			542.87780	629.101	18.26	0.3786	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,216.07140	1,100.814	18.45	0.5992	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			621.07140	713.114	18.45	0.4008	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			421.81000	379.263	21.97	0.2554	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,396.81000	2,561.563	21.97	0.7446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			833.61670	715.474	20.26	0.4036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,482.01670	1,678.674	20.26	0.5964	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			830.58580	712.888	20.27	0.4024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,488.98580	1,686.088	20.27	0.5976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			827.56190	710.308	20.28	0.4012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,082.46660	1,252.061	19.46	0.5164	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,091.34580	5,361.677	25.38	0.8779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,106.36620	1,866.588	17.49	0.7779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			254.76620	329.788	17.49	0.2221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,333.68020	1,157.013	18.59	0.5830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			712.08020	850.213	18.59	0.4170	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,044.06660	898.861	19.46	0.4836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,422.04150	2,657.491	21.87	0.7207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			352.17810	309.962	24.04	0.1906	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,650.57810	3,923.162	24.04	0.8094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			314.23440	278.556	24.93	0.1704	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,112.63440	4,391.756	24.93	0.8296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			232.94580	188.477	25.38	0.1221	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,495.96190	1,693.508	20.28	0.5988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			824.55040	707.744	20.30	0.4000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,502.95040	1,700.944	20.30	0.6000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			754.19350	647.040	20.64	0.3712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,682.59350	1,890.240	20.64	0.6288	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			543.64150	464.291	21.87	0.2793	0.00	0	2,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			411.52520	354.195	23.69	0.2089	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,474.22520	3,790.195	23.69	0.7911	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,562.83580	1,325.568	18.21	0.6273	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			595.53580	731.568	18.21	0.3727	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,988.50990	3,299.346	22.56	0.7293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			616.17100	513.407	22.57	0.2701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,996.87100	3,308.007	22.57	0.7299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			619.44910	516.091	22.55	0.2714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,980.14910	3,290.691	22.55	0.7286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			617.80990	514.746	22.56	0.2707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,072.36180	930.274	20.90	0.4105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,024.76180	2,239.874	20.90	0.5895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			774.37190	670.829	22.27	0.3107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,016.77190	3,270.429	22.27	0.6893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			772.52410	669.224	22.28	0.3100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,024.92410	3,278.824	22.28	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			770.68230	667.631	22.29	0.3094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,033.08230	3,287.231	22.29	0.6906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			863.90010	773.647	22.32	0.3253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,288.00010	3,498.147	22.32	0.6747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			867.64190	776.993	22.30	0.3266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,271.74190	3,481.493	22.30	0.6734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			865.76470	775.317	22.31	0.3260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,279.86470	3,489.817	22.31	0.6740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			948.61080	873.316	22.34	0.3384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,534.41080	3,702.816	22.34	0.6616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			952.37400	876.768	22.32	0.3395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,518.17400	3,686.268	22.32	0.6605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			950.48990	875.043	22.33	0.3390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,526.28990	3,694.543	22.33	0.6610	0.00	0	0
Total \$ / R Option												4,729,352.24	15,200	1,657,062
Total \$ / R												665,711,444.24	62,597	2,479,275
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.89390		14.08960			0.0000	722,482.80	52	776
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.13910		14.34000			0.0000	169,669.20	12	111
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.36890		14.57420			0.0000	0.00	0	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.53680		14.85160			0.0000	0.00	0	3
Total \$ / R MAXI Future												892,152.00	64	942
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			11,332.18520	7,536.781	20.06	0.1514	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		101,372.18520	117,146.781	20.06	0.8486		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		11,177.19660	7,426.231	20.08	0.1495		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		102,217.19660	118,036.231	20.08	0.8505		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		11,024.37580	7,317.264	20.11	0.1476		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		103,064.37580	118,927.264	20.11	0.8524		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		42,439.08120	36,226.831	19.90	0.3379		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		107,439.08120	121,316.832	19.90	0.6621		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		42,160.63650	35,988.861	19.92	0.3360		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		108,160.63650	122,078.862	19.92	0.6640		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		41,884.02160	35,752.524	19.94	0.3342		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		108,884.02160	122,842.524	19.94	0.6658		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		270,362.49190	287,830.978	22.57	0.8078		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		27,660.85930	24,612.735	22.58	0.1915		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		271,240.85930	288,722.735	22.58	0.8085		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		27,905.08380	24,829.480	22.56	0.1930		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		269,485.08380	286,939.480	22.56	0.8070		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		27,782.49190	24,720.978	22.57	0.1922		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		61,539.39650	52,537.796	21.42	0.3110		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		213,379.39650	235,857.796	21.42	0.6890		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		61,325.40350	52,355.093	21.43	0.3101		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		214,165.40350	236,675.093	21.43	0.6899		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		61,112.29780	52,173.174	21.44	0.3091		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		214,952.29780	237,493.174	21.44	0.6909		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												892,152.00	64	942
£ / R	On 15/08/2016	Foreign Exchange Future			18.11240	18.60580		0.0000		0.00		0	131	
£ / R	On 18/08/2016	Foreign Exchange Future			18.12350	18.61890		0.0000		0.00		0	0	
£ / R	On 31/08/2016	Foreign Exchange Future			18.17470	18.67580		0.0000		0.00		0	3	
£ / R	On 08/09/2016	Foreign Exchange Future			18.20850	18.71290		0.0000		0.00		0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			18.25140	18.75730		0.0000		186,511,056.60		10,219	51,990	
£ / R	On 19/12/2016	Foreign Exchange Future			18.60720	19.12400		0.0000		93,036.00		5	1,302	
£ / R	On 13/03/2017	Foreign Exchange Future			18.94620	19.46980		0.0000		1,420,965.00		75	1,970	
£ / R	On 25/04/2017	Foreign Exchange Future			19.12200	19.64740		0.0000		0.00		0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			19.21170	19.88020		0.0000		0.00		0	37,392	
£ / R	On 18/12/2017	Foreign Exchange Future			19.49810	20.22370		0.0000		0.00		0	520	
Total £ / R Future												188,025,057.60	10,299	93,381
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		3.33020	0.491	23.67	0.0023		0.00	0	0	
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,767.53020	2,258.091	23.67	0.9977		0.00	0	0	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Put		494.10420	892.575	15.85	0.9339		0.00	0	0	
£ / R	On 18/08/2016	Foreign Exchange Option	19.00	Call		113.00420	16.075	15.85	0.0661		0.00	0	11,000	
£ / R	On 31/08/2016	Foreign Exchange Option	19.04	Call		189.51760	60.952	16.17	0.1501		0.00	0	0	
£ / R	On 31/08/2016	Foreign Exchange Option	19.04	Put		553.71760	926.252	16.17	0.8499		0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		7,137.28830	7,641.600	31.83	0.9998		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,540.78860	4,044.040	25.20	0.9943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3.66420	2.538	25.25	0.0057	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,550.76420	4,054.038	25.25	0.9943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3.64010	2.536	25.30	0.0057	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,560.74010	4,064.036	25.30	0.9943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.18830	0.100	31.83	0.0002	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			8.57870	4.541	21.23	0.0113	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,495.67870	2,996.041	21.23	0.9887	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3.68860	2.541	25.20	0.0057	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			361.52490	176.596	16.13	0.2806	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			504.22490	825.196	16.13	0.7194	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			104.90150	37.867	16.34	0.0806	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,177.60150	1,616.466	16.34	0.9194	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			29.40890	14.838	17.66	0.0337	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,248.66640	4,754.014	27.17	0.9906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			5.96470	5.415	27.22	0.0094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,258.66470	4,764.015	27.22	0.9906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,151.09050	3,654.302	22.27	0.9883	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			6.14310	5.447	24.95	0.0102	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,748.84310	4,254.047	24.95	0.9898	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			2.22210	0.843	30.52	0.0015	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,544.92210	7,049.443	30.52	0.9985	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			5.96640	5.414	27.17	0.0094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,782.10890	2,273.438	17.66	0.9663	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			5.96820	5.414	27.13	0.0094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,238.66820	4,744.014	27.13	0.9906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			5.96860	5.527	29.84	0.0088	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,848.66860	5,354.127	29.84	0.9912	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			8.39050	5.702	22.27	0.0117	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			70.06300	67.694	20.69	0.0684	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,596.06300	4,110.494	20.69	0.9316	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			16.05420	7.691	24.58	0.0086	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,832.05420	8,340.492	24.58	0.9914	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			71.19190	68.005	20.64	0.0688	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			446.43670	649.159	16.44	0.4380	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,943.17410	4,465.510	21.59	0.9381	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			60.01600	43.963	24.58	0.0409	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,396.01600	5,896.763	24.58	0.9591	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,115.84920	1,663.728	15.74	0.8175	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			121.84920	186.528	15.74	0.1825	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,160.43670	846.359	16.44	0.5620	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,577.19190	4,090.805	20.64	0.9312	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			70.62530	67.849	20.66	0.0686	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,586.62530	4,100.649	20.66	0.9314	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			182.05060	133.722	19.21	0.1285	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,468.05060	2,936.522	19.21	0.8715	0.00	0	4,885

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			57.17410	62.709	21.59	0.0619	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			154.79460	153.103	21.85	0.1063	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,444.99460	4,966.903	21.85	0.8937	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			156.39440	154.108	21.83	0.1069	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,426.59440	4,947.908	21.83	0.8931	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			155.59250	153.606	21.84	0.1066	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,435.79250	4,957.406	21.84	0.8934	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			232.31820	232.493	22.37	0.1368	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,564.91820	5,090.493	22.37	0.8632	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			4,159.80000	4,828.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			4,139.80000	4,808.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			4,149.80000	4,818.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			576.28240	548.591	23.02	0.2088	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,512.58240	6,210.491	23.02	0.7912	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			578.07400	551.398	23.02	0.2097	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,494.37400	6,193.298	23.02	0.7903	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			577.18060	549.993	23.02	0.2093	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,503.48060	6,201.893	23.02	0.7907	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												188,025,057.60	10,299	148,963
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13760		0.13973			0.0000	1,220,547.48	8,870	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14056		0.14276			0.0000	54,820.35	390	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14341		0.14562			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14575		0.14909			0.0000	0.00	0	0
Total ¥ / R Future												1,275,367.83	9,260	19,202
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,973.56920	2,760.626	20.27	0.9992	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.16920	0.226	20.27	0.0008	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,975.78950	1,762.764	16.41	0.9913	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.38950	2.363	16.41	0.0087	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,015.43360	827.118	16.31	0.8440	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			42.03360	66.718	16.31	0.1560	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,723.70000	26,943.500	27.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,723.70000	27,943.500	27.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,723.70000	28,943.500	27.91	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,111.50640	989.306	18.37	0.5947	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			549.10640	648.607	18.37	0.4053	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			701.32110	618.854	20.02	0.4166	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	Put			1,138.92110	1,278.154	20.02	0.5834	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			452.35010	398.648	21.73	0.2867	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,889.95010	2,057.949	21.73	0.7133	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,152.57030	1,336.800	20.19	0.5231	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			752.52340	643.957	21.57	0.3588	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,843.42340	2,068.657	21.57	0.6412	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			548.59230	468.318	22.98	0.2713	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,639.49230	2,893.018	22.98	0.7287	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,061.67030	912.100	20.19	0.4769	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,275,367.83	9,260	19,202
€ / R	On	15/08/2016	Foreign Exchange Future			15.37200		15.69890			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.41110		15.74220			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.50270		15.84100			0.0000	71,250,409.20	4,596	35,824
€ / R	On	30/09/2016	Foreign Exchange Future			15.54360		15.88320			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.83930		16.18850			0.0000	1,663,126.50	105	17,940
€ / R	On	13/03/2017	Foreign Exchange Future			16.15960		16.51640			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.42280		16.90610			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.54410		17.14070			0.0000	0.00	0	0
Total € / R Future												72,913,535.70	4,701	136,052
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			8.85430	9.857	27.89	0.0342	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,119.95430	1,447.857	27.89	0.9658	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			222.12580	100.683	17.46	0.2583	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			339.92580	549.583	17.46	0.7417	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,245.73940	1,541.551	19.12	0.9073	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,038.48540	750.719	16.10	0.7756	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			67.48540	118.019	16.10	0.2244	1,097,573.91	9,300	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			979.62780	699.554	16.16	0.7496	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			78.62780	136.854	16.16	0.2504	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			371.38840	553.929	17.17	0.6147	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			971.33110	692.406	16.17	0.7458	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			80.33110	139.706	16.17	0.2542	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			134.75780	72.055	18.64	0.1416	1,340,223.00	18,600	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			973.75780	1,249.355	18.64	0.8584	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			86.73940	44.251	19.12	0.0927	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			963.06140	685.300	16.18	0.7419	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			82.06140	142.600	16.18	0.2581	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			402.38840	246.629	17.17	0.3853	4,587,297.54	18,600	10,000
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			129.65880	74.816	19.24	0.1305	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,226.45880	1,511.216	19.24	0.8695	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			456.01560	350.809	19.20	0.3112	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,167.51560	1,411.509	19.20	0.6888	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			47.54620	25.517	22.95	0.0309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,659.04620	4,986.217	22.95	0.9691	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			21.43130	9.452	22.95	0.0127	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,732.93130	6,070.152	22.95	0.9873	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			619.70460	482.737	18.52	0.4013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			831.20460	1,043.437	18.52	0.5987	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			583.05030	452.718	18.65	0.3819	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			894.55030	1,113.418	18.65	0.6181	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,247.63450	1,497.939	19.35	0.7061	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			431.38170	331.402	19.33	0.2970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,232.88170	1,482.101	19.33	0.7030	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			428.72760	329.312	19.34	0.2954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,240.22760	1,490.012	19.34	0.7046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			426.13450	327.239	19.35	0.2939	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			366.35700	296.262	21.18	0.2118	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,539.95700	2,826.662	21.18	0.7882	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			364.84110	295.022	21.19	0.2110	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,548.44110	2,835.422	21.19	0.7890	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			363.33240	293.789	21.20	0.2102	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,556.93240	2,844.189	21.20	0.7898	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			558.79920	438.791	21.29	0.2482	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,832.69920	3,195.991	21.29	0.7518	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			557.10870	437.451	21.30	0.2475	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,841.00870	3,204.651	21.30	0.7525	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			555.42460	436.122	21.31	0.2468	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,849.32460	3,213.322	21.31	0.7532	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,073.79630	3,504.915	21.55	0.7260	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			738.17650	571.891	21.53	0.2752	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,057.47650	3,487.791	21.53	0.7248	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			736.33010	570.450	21.54	0.2746	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,065.63010	3,496.350	21.54	0.7254	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			734.49630	569.015	21.55	0.2740	0.00	0	0
Total € / R Option												7,025,094.45	46,500	46,372
Total € / R												79,938,630.15	51,201	182,424
AUS / R	On	19/09/2016	Foreign Exchange Future			10.57400		10.70930			0.0000	3,447,124.00	326	8,685
AUS / R	On	19/12/2016	Foreign Exchange Future			10.73420		10.87240			0.0000	10,734.20	1	125
AUS / R	On	13/03/2017	Foreign Exchange Future			10.88650		11.02760			0.0000	10,886.50	1	3,305
AUS / R	On	19/06/2017	Foreign Exchange Future			10.98810		11.21160			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.00860		11.30670			0.0000	0.00	0	0
Total AU\$ / R Future												3,468,744.70	328	12,115
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			545.88720	431.670	12.82	0.7922	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			36.58720	57.670	12.82	0.2078	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			537.45090	423.919	12.82	0.7860	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			38.15090	59.919	12.82	0.2140	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			554.37400	439.486	12.82	0.7983	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			35.07400	55.486	12.82	0.2017	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			249.83790	312.817	13.34	0.4500	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			456.52150	381.966	13.34	0.5455	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			254.12150	317.766	13.34	0.4545	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			450.85120	376.961	13.35	0.5409	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			258.45120	322.761	13.35	0.4591	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			462.23790	387.017	13.34	0.5500	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			201.55450	176.072	15.68	0.2390	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,133.95450	1,249.572	15.68	0.7610	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			205.12780	179.187	15.65	0.2427	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,117.52780	1,232.687	15.65	0.7573	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			203.33250	177.622	15.67	0.2408	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,125.73250	1,241.122	15.67	0.7592	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			339.98930	279.040	15.91	0.2926	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,178.38930	1,340.940	15.91	0.7074	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			337.75460	277.182	15.93	0.2910	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,186.15460	1,349.082	15.93	0.7090	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			335.54010	275.338	15.95	0.2893	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,193.94010	1,357.238	15.95	0.7107	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			436.71200	343.525	16.21	0.3092	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,300.01200	1,504.925	16.21	0.6908	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			434.29640	341.564	16.22	0.3077	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,307.59640	1,512.964	16.22	0.6923	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			431.89560	339.619	16.23	0.3063	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,315.19560	1,521.019	16.23	0.6937	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,468,744.70	328	12,115
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.65870		10.79440			0.0000	106,587.00	10	10
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.85110		10.98950			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.03190		11.17250			0.0000	0.00	0	0
Total CAD/ R Future												106,587.00	10	10
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			5.19820	2.974	18.54	0.0125	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,590.79820	1,724.275	18.54	0.9875	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			5.08920	2.910	18.57	0.0122	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,600.68920	1,734.210	18.57	0.9878	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			4.98250	2.848	18.60	0.0120	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,610.58250	1,744.148	18.60	0.9880	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			65.46610	53.089	17.59	0.1002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,605.96610	1,731.989	17.59	0.8998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			67.01700	54.352	17.56	0.1023	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,587.51700	1,713.252	17.56	0.8977	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			66.23680	53.716	17.58	0.1012	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	Put			1,596.73680	1,722.616	17.58	0.8988	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			144.72320	125.943	17.70	0.1659	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,702.22320	1,824.043	17.70	0.8341	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			143.57680	124.942	17.72	0.1647	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,711.07680	1,833.042	17.72	0.8353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			142.43810	123.952	17.74	0.1636	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,719.93810	1,842.052	17.74	0.8364	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												106,587.00	10	10
CHF / R	On	19/09/2016	Foreign Exchange Future			14.30930		14.64630			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.63950		14.98540			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.95320		15.30680			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			27.95470	15.131	22.50	0.0345	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,981.65470	2,305.831	22.50	0.9655	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			27.65200	14.984	22.54	0.0341	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,991.35200	2,315.684	22.54	0.9659	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			27.35270	14.839	22.58	0.0338	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,001.05270	2,325.539	22.58	0.9662	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			221.64870	166.452	21.28	0.1724	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,936.24870	2,226.952	21.28	0.8276	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			224.61800	168.719	21.26	0.1744	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,919.21800	2,209.219	21.26	0.8256	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			223.12830	167.581	21.27	0.1734	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,927.72830	2,218.081	21.27	0.8266	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			397.74970	326.536	21.53	0.2399	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,160.94970	2,443.336	21.53	0.7601	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			401.34850	329.489	21.50	0.2418	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,144.54850	2,426.289	21.50	0.7582	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			399.54460	328.009	21.52	0.2408	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,152.74460	2,434.809	21.52	0.7592	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.08770		2.12020			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.11660		2.14890			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.14280		2.17480			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			13.17860	7.569	20.32	0.0146	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,311.17860	3,630.569	20.32	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			11.82320	6.820	20.48	0.0132	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,409.82320	3,729.820	20.48	0.9868	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			10.61320	6.151	20.63	0.0119	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,508.61320	3,829.151	20.63	0.9881	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,348.45220	3,647.972	18.98	0.8979	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			154.09110	127.400	18.81	0.1128	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,165.09110	3,461.400	18.81	0.8872	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			145.52790	120.488	18.90	0.1074	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,256.52790	3,554.488	18.90	0.8926	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			137.45220	113.972	18.98	0.1021	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,393.99560	3,668.857	19.16	0.8174	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			329.11480	285.587	19.23	0.1765	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,481.11480	3,757.587	19.23	0.8235	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			316.75380	274.781	19.30	0.1707	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,568.75380	3,846.781	19.30	0.8293	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			341.99560	296.857	19.16	0.1826	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			2.08770		2.13270			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.13390		2.18020			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,795.30880	3,238.171	20.56	0.9732	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			25.70210	17.117	19.96	0.0305	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,598.70210	3,040.117	19.96	0.9695	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			23.92070	16.098	20.26	0.0286	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,696.92070	3,139.098	20.26	0.9714	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			22.30880	15.171	20.56	0.0268	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			164.44890	115.790	18.29	0.1058	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,062.44890	3,476.790	18.29	0.8942	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			154.10620	107.941	18.32	0.0997	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,152.10620	3,568.942	18.32	0.9003	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			144.36840	100.586	18.34	0.0939	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,242.36840	3,661.586	18.34	0.9061	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			1.79210		1.81640			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.82560		1.85050			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.85650		1.88180			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			14.47400	8.812	22.10	0.0178	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,050.47400	3,287.812	22.10	0.9822	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			12.70940	7.737	22.22	0.0157	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,148.70940	3,386.737	22.22	0.9843	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			11.15720	6.794	22.33	0.0140	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,247.15720	3,485.794	22.33	0.9860	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			204.07520	171.653	21.74	0.1455	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,899.07520	3,115.653	21.74	0.8545	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			194.01010	163.091	21.85	0.1390	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,989.01010	3,207.092	21.85	0.8610	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			184.49120	155.000	21.97	0.1328	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,079.49120	3,299.000	21.97	0.8672	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			411.49680	367.465	21.53	0.2222	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,993.49680	3,202.465	21.53	0.7778	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			397.32090	354.654	21.63	0.2154	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,079.32090	3,289.654	21.63	0.7846	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			383.71910	342.364	21.74	0.2088	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,165.71910	3,377.364	21.74	0.7912	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			0.13580		0.13780			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13610		0.13770			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13630		0.13760			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			0.04130		0.04180			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03970		0.04030			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03910		0.03980			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.96340		10.16680			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.10340		10.31060			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.23780		10.44730			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			726.13380	539.440	13.88	0.8592	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			19.33380	36.040	13.88	0.1408	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			716.82000	530.991	13.88	0.8544	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			20.02000	37.591	13.88	0.1456	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			707.52940	522.593	13.88	0.8494	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	9.48	Put			20.72940	39.193	13.88	0.1506	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			181.01980	137.926	15.90	0.2473	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			720.41980	884.526	15.90	0.7527	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			178.73600	136.163	15.92	0.2446	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			728.13600	892.763	15.92	0.7554	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			176.48050	134.423	15.94	0.2420	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			735.88050	901.023	15.94	0.7580	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			928.31350	1,091.297	16.57	0.7155	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			270.32510	222.979	16.53	0.2887	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			913.02510	1,075.179	16.53	0.7113	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			267.95700	221.027	16.55	0.2866	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			920.65700	1,083.227	16.55	0.7134	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			265.61350	219.097	16.57	0.2845	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			1.31980		1.33050			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33250		1.34180			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34860		1.35950			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			895.00000	1,002.000		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			695.00000	802.000		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			795.00000	902.000		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			682.00000	775.000		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			782.00000	875.000		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			582.00000	675.000		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			605.00000	714.000		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			705.00000	814.000		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			805.00000	914.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.31360		1.33130			0.0000	2,627.20	2	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31600		1.33360			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
QUANTO £On	13/03/2017	Foreign Exchange Future			1.31860		1.33590			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											2,627.20	2	0
Total QUANTO £ / \$											2,627.20	2	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.11580		1.12430			0.0000	1,115.80	1	11,956
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12020		1.12890			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12460		1.13330			0.0000	0.00	0	0
Total QUANTO € / \$ Future											1,115.80	1	11,956
Total QUANTO € / \$											1,115.80	1	11,956
RAIN	On 19/09/2016	Foreign Exchange Future			24,310.11000		24,762.46000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			24,767.13000		25,229.39000			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			10.34580		10.53020			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.52330		10.71150			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			15.72670	8.377	17.59	0.0337	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			1,105.52670	1,282.577	17.59	0.9663	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			15.38440	8.189	17.62	0.0330	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,115.18440	1,292.389	17.62	0.9670	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			15.05030	8.006	17.66	0.0323	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,124.85030	1,302.206	17.66	0.9677	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			110.72850	84.192	17.39	0.1516	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,209.22850	1,370.892	17.39	0.8484	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			109.37450	83.154	17.40	0.1500	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,217.87450	1,379.854	17.40	0.8500	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			108.03850	82.127	17.42	0.1484	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,226.53850	1,388.827	17.42	0.8516	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			4.56300		4.66170			0.0000	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Future			4.54690		4.64750			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Call			1.77780	0.928	17.22	0.0100	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			610.07780	707.928	17.22	0.9900	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Call			1.93440	1.005	17.00	0.0109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			590.23440	688.006	17.00	0.9891	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			1.85390	0.966	17.11	0.0104	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			600.15390	697.966	17.11	0.9896	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			16.94310	10.053	15.22	0.0574	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			659.44310	753.153	15.22	0.9426	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			16.34010	9.645	15.24	0.0554	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			668.84010	762.744	15.24	0.9446	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			15.75840	9.252	15.26	0.0534	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			678.25840	772.352	15.26	0.9466	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.32980		1.32980			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.27460		1.27460			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.22960		1.22960			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												927,667,279.83	72,062	1,099,301
Total Options												11,754,446.69	61,700	1,759,016
Grand Total:												939,421,726.52	133,762	2,858,317