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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2016

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			13.80770		13.78820			0.0000	23,652,590.10	1,713	0
\$ / R On 11/08/2016 Foreign Exchange Future			13.78350		13.78790			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.78620		13.79010			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.79410		13.79680			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.79670		13.79910			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.79940		13.80190			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.80210		13.80470			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.81560		13.81890			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.81830		13.82180			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.82370		13.82740			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.83180		13.83600			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.83720		13.84160			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.83990		13.84160			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.85340		13.85870			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.85880		13.86440			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.86150		13.86710			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.87220		13.87780			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.87760		13.88320			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.88820		13.89390			0.0000	1,227,272,457.60	88,368	503,858
\$ / R On 27/09/2016 Foreign Exchange Future			13.90940		13.91540			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.91210		13.91810			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			13.91740		13.92350			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			13.95460		13.96110			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			13.96790		13.97440			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.98650		13.99310			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.98910		13.99570			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			14.01830		14.02500			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.04530		14.05220			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.07510		14.08210			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.11840		14.12560			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.13190		14.13910			0.0000	464,699,267.70	32,883	109,977
\$ / R	On	13/01/2017	Foreign Exchange Future			14.19960		14.20710			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.23210		14.23970			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.36060		14.36890			0.0000	33,546,361.60	2,336	29,071
\$ / R	On	12/04/2017	Foreign Exchange Future			14.44310		14.45180			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.47880		14.48770			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.63050		14.53680			0.0000	4,389,150.00	300	157,855
\$ / R	On	12/07/2017	Foreign Exchange Future			14.69410		14.54400			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.88850		14.59540			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.15510		14.69040			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.42160		14.78550			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.68820		14.88050			0.0000	0.00	0	70
Total \$ / R Future												1,753,559,827.00	125,600	813,938
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			0.02880	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			1,211.82880	1,192.300	11.29	1.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			0.02400	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			1,311.82400	1,292.300	11.29	1.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			0.35900	0.307	31.76	0.0019	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,732.45900	1,736.807	31.76	0.9981	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,088.56000	1,084.120	24.61	0.9955	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			0.66000	0.620	24.61	0.0045	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			10.25010	9.858	22.57	0.0583	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			652.35010	656.358	22.57	0.9417	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			31.32900	24.743	19.47	0.1336	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			451.22900	448.543	19.47	0.8664	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.04360	0.021	30.48	0.0001	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,813.24360	2,815.921	30.48	0.9999	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.46790	0.315	26.63	0.0017	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,011.36790	2,013.615	26.63	0.9983	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.60750	0.478	26.78	0.0024	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,038.70750	2,041.078	26.78	0.9976	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.13610	0.181	39.45	0.0007	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,588.23610	3,590.781	39.45	0.9993	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			57.68480	47.841	18.53	0.1903	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			475.78480	468.441	18.53	0.8097	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			29.61670	21.995	18.94	0.0995	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			657.71670	652.595	18.94	0.9005	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.56320	0.500	27.61	0.0024	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,205.86320	2,208.400	27.61	0.9976	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.81450	1.057	27.90	0.0041	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,491.91450	2,495.457	27.90	0.9959	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			132.83040	123.685	18.22	0.3334	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			391.03040	385.385	18.22	0.6666	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			92.40340	84.051	18.62	0.2462	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			510.60340	505.751	18.62	0.7538	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.33600	0.281	34.35	0.0009	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,102.93600	4,106.581	34.35	0.9991	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,027.90050	2,024.353	23.97	0.9973	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.50050	0.653	23.97	0.0027	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			431.88520	421.248	17.06	0.7256	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			104.48520	97.548	17.06	0.2744	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.36730	0.330	33.22	0.0011	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,872.96730	3,876.630	33.22	0.9989	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			14.47020	11.517	19.96	0.0409	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,318.47020	1,319.717	19.96	0.9591	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			14.10880	11.201	19.97	0.0399	448,032.00	40,000	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,328.10880	1,329.401	19.97	0.9601	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			2.44350	2.341	23.53	0.0086	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,166.44350	2,170.541	23.53	0.9914	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			0.00000	32.783	19.38	0.1023	1,311,320.00	40,000	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			0.00000	950.983	19.38	0.8977	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			30.63080	24.916	19.55	0.0781	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,109.03080	1,107.716	19.55	0.9219	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			269.47020	259.621	17.38	0.5137	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			257.87020	252.421	17.38	0.4863	0.00	0	6,600
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			223.49270	215.187	17.69	0.4441	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			331.89270	325.287	17.69	0.5559	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			167.92930	160.100	18.09	0.3563	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			436.32930	430.200	18.09	0.6437	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1.41000	1.598	31.47	0.0041	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,942.71000	3,948.198	31.47	0.9959	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			494.44140	483.471	16.77	0.7072	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			135.74140	130.071	16.77	0.2928	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			371.52830	360.652	17.04	0.5971	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			212.82830	207.252	17.04	0.4029	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1.40060	1.583	31.06	0.0041	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,882.70060	3,888.183	31.06	0.9959	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			342.54020	330.637	17.21	0.5536	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			258.14020	251.837	17.21	0.4464	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.58140	1.486	27.19	0.0043	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,437.18140	3,442.686	27.19	0.9957	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			47.62450	43.629	20.09	0.1079	0.00	0	133

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	15.00	Put		1,180.52450	1,182.129	20.09	0.8921	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		2.49150	2.139	22.54	0.0069	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,635.39150	2,640.639	22.54	0.9931	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		1.53440	1.620	30.07	0.0042	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		3,934.43440	3,940.120	30.07	0.9958	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		514.28730	502.016	16.90	0.7023	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		147.18730	140.516	16.90	0.2977	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		62.47760	57.834	19.87	0.1315	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,134.67760	1,135.634	19.87	0.8685	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.55180	0.523	30.10	0.0014	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,832.75180	4,838.323	30.10	0.9986	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		694.67860	682.535	16.64	0.7892	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		101.47860	94.935	16.64	0.2108	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		687.20230	675.014	16.65	0.7851	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		104.00230	97.414	16.65	0.2149	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		679.77120	667.538	16.66	0.7810	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		106.57120	99.938	16.66	0.2190	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,502.66770	2,507.821	21.69	0.9837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		5.22070	4.793	21.81	0.0132	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,621.32070	2,626.593	21.81	0.9868	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		2.60750	2.471	26.99	0.0060	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,808.70750	3,814.271	26.99	0.9940	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		3.91000	3.598	21.96	0.0101	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,770.01000	2,775.398	21.96	0.9899	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		3.62130	3.335	22.01	0.0094	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,809.72130	2,815.135	22.01	0.9906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.15990	0.150	28.73	0.0004	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,656.25990	5,661.950	28.73	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		3.18540	2.960	23.50	0.0080	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,109.28540	3,114.760	23.50	0.9920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		2.72760	2.571	25.99	0.0064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,608.82760	3,614.371	25.99	0.9936	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		750.87060	738.549	16.50	0.8034	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		96.97060	90.349	16.50	0.1966	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		713.21060	700.652	16.57	0.7840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		109.31060	102.452	16.57	0.2160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		705.80480	693.202	16.58	0.7800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		111.90480	105.002	16.58	0.2200	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		528.85830	515.621	16.94	0.6671	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		194.95830	187.421	16.94	0.3329	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		403.78260	390.839	17.24	0.5634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		289.88260	282.639	17.24	0.4366	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		698.44170	685.796	16.60	0.7760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		114.54170	107.596	16.60	0.2240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		566.94560	553.762	16.86	0.6945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		173.04560	165.562	16.86	0.3055	0.00	0	12,750

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	14.30	Call			202.78100	192.895	18.35	0.3368	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			608.88100	604.695	18.35	0.6632	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			457.78380	444.613	17.10	0.6109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			243.88380	236.413	17.10	0.3891	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			446.60380	433.467	17.13	0.6014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			252.70380	245.267	17.13	0.3986	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			129.45850	122.002	19.10	0.2321	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			855.55850	853.802	19.10	0.7679	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			303.35920	291.411	17.64	0.4608	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			409.45920	403.211	17.64	0.5392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			232.44700	221.820	18.11	0.3755	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			538.54700	533.620	18.11	0.6245	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			105.66410	99.128	19.41	0.1951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			971.76410	970.928	19.41	0.8049	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			153.48710	145.136	18.82	0.2679	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			759.58710	756.936	18.82	0.7321	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			133.24250	125.649	19.06	0.2378	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			839.34250	837.449	19.06	0.7622	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			55.21210	51.149	20.36	0.1099	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,361.31210	1,362.949	20.36	0.8901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			115.30720	108.381	19.28	0.2103	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			921.40720	920.181	19.28	0.7897	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			112.00380	105.209	19.32	0.2051	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			938.10380	937.009	19.32	0.7949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			28.23690	25.950	20.88	0.0607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,734.33690	1,737.750	20.88	0.9393	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			92.62570	86.654	19.60	0.1740	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			1,048.72570	1,048.454	19.60	0.8260	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			74.26230	69.168	19.93	0.1433	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,180.36230	1,180.968	19.93	0.8567	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			13.66900	12.517	21.29	0.0317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,119.76900	2,124.317	21.29	0.9683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			47.58740	43.977	20.57	0.0961	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,453.68740	1,455.777	20.57	0.9039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			33.68120	31.004	20.78	0.0710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,639.78120	1,642.804	20.78	0.9290	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			6.95370	6.373	21.66	0.0172	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,473.05370	2,478.173	21.66	0.9828	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			23.62180	21.680	20.98	0.0518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,829.72180	1,833.480	20.98	0.9482	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			17.68080	16.202	21.15	0.0400	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,983.78080	1,988.002	21.15	0.9600	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			4.06410	3.739	21.94	0.0105	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,750.16410	2,755.538	21.94	0.9895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			12.93010	11.839	21.32	0.0302	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,149.03010	2,153.639	21.32	0.9698	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		8.24780	7.555	21.56	0.0201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,384.34780	2,389.355	21.56	0.9799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		3.36940	3.118	22.80	0.0086	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,969.46940	2,974.918	22.80	0.9914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		6.56770	6.021	21.69	0.0163	0.00	0	20,000
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		147.05340	139.102	19.27	0.2398	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		921.65340	919.702	19.27	0.7602	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		1.63230	1.757	26.23	0.0041	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,333.53230	4,339.657	26.23	0.9959	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.22710	1.326	26.23	0.0032	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,493.12710	4,499.226	26.23	0.9968	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,123.16370	2,116.458	19.27	0.9881	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.06370	4.358	19.27	0.0119	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		614.46850	600.292	16.98	0.6890	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		196.36850	188.192	16.98	0.3110	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		74.48230	69.795	20.61	0.1287	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,450.98230	1,452.395	20.61	0.8713	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		71.74980	67.911	21.22	0.1122	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,800.64980	1,803.311	21.22	0.8878	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		253.37540	244.442	19.03	0.3249	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		858.97540	856.542	19.03	0.6751	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		744.68270	732.348	17.23	0.6823	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		251.58270	245.848	17.23	0.3177	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		3.10530	4.551	25.34	0.0084	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,780.00530	4,788.050	25.34	0.9916	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		2.76760	4.090	25.34	0.0077	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,859.66760	4,867.590	25.34	0.9923	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,206.77160	2,198.452	18.69	0.9752	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		13.67160	11.952	18.69	0.0248	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		64.44670	62.145	21.96	0.0945	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,208.74670	2,213.045	21.96	0.9055	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		916.42660	903.777	16.94	0.7619	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		170.72660	164.677	16.94	0.2381	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		180.45570	174.531	20.02	0.2342	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,244.75570	1,245.431	20.02	0.7658	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		72.49170	70.617	22.14	0.0993	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,347.49170	2,352.317	22.14	0.9007	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		68.85790	67.109	22.25	0.0948	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,403.85790	2,408.809	22.25	0.9052	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		234.61740	228.307	19.75	0.2770	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,159.61740	1,160.007	19.75	0.7230	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		159.32500	155.009	20.97	0.1889	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,707.12500	1,709.709	20.97	0.8111	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		50.48810	49.856	23.58	0.0674	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,088.28810	3,094.556	23.58	0.9326	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		998.09260	986.112	17.14	0.7500	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	17/11/2016	Foreign Exchange Option	13.26	Put			205.89260	200.812	17.14	0.2500	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,302.97690	2,293.912	17.59	0.9668	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.87690	18.812	17.59	0.0332	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			884.33800	872.790	17.40	0.6829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			302.23800	297.690	17.40	0.3171	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			12.95080	13.452	26.48	0.0186	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,330.85080	5,338.352	26.48	0.9814	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,586.05960	1,574.880	17.03	0.8718	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			100.45960	96.480	17.03	0.1282	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,577.53160	1,566.342	17.03	0.8702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			101.93160	97.942	17.03	0.1298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,569.02050	1,557.821	17.03	0.8686	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			103.42050	99.421	17.03	0.1314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01590	0.015	25.88	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,800.91590	12,808.115	25.88	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,367.16550	2,357.874	17.51	0.9592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			28.06550	25.974	17.51	0.0408	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			0.00000	1,710.084	16.88	0.8930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			0.00000	78.184	16.88	0.1070	953,527.19	12,196	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			4.15600	4.044	25.88	0.0059	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,165.05600	7,172.144	25.88	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,313.87780	1,303.288	17.16	0.8022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			174.77780	171.388	17.16	0.1978	0.00	0	147,650
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.82750	0.800	25.88	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,871.72750	8,878.900	25.88	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			5.98490	5.832	25.88	0.0082	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,766.88490	6,773.932	25.88	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			5.46620	5.325	25.88	0.0076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,866.36620	6,873.425	25.88	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			4.39120	4.274	25.88	0.0062	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,105.29120	7,112.374	25.88	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			10.23420	9.995	25.88	0.0134	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,171.13420	6,178.095	25.88	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			9.70530	9.476	25.88	0.0128	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,230.60530	6,237.576	25.88	0.9872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.55060	6.386	25.88	0.0090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,667.45060	6,674.486	25.88	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			13.90770	13.599	25.88	0.0177	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,824.80770	5,831.699	25.88	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			12.41720	12.136	25.88	0.0160	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,953.31720	5,960.236	25.88	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			11.57660	11.311	25.88	0.0150	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,032.47660	6,039.411	25.88	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			17.26250	16.895	25.88	0.0215	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,578.16250	5,584.994	25.88	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			16.53580	16.180	25.88	0.0207	0.00	0	150

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	19.75	Put		5,627.43580	5,634.280	25.88	0.9793	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		15.70180	15.361	25.88	0.0198	0.00	0	250	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,686.60180	5,693.461	25.88	0.9802	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		31.17070	30.579	25.88	0.0364	0.00	0	2,310	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,892.07070	4,898.679	25.88	0.9636	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		27.51330	26.978	25.88	0.0326	0.00	0	26,053	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,038.41330	5,045.078	25.88	0.9674	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		25.30240	24.802	25.88	0.0302	0.00	0	10,303	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,136.20240	5,142.902	25.88	0.9698	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		48.81800	47.979	25.88	0.0539	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,359.71800	4,366.079	25.88	0.9461	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		34.13590	33.501	25.88	0.0394	0.00	0	17,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,785.03590	4,791.601	25.88	0.9606	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		31.69130	31.092	25.88	0.0369	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,872.59130	4,879.192	25.88	0.9631	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		64.44690	63.410	25.88	0.0685	0.00	0	23,489	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,025.34690	4,031.510	25.88	0.9315	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		63.44280	62.418	25.88	0.0675	0.00	0	4,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,044.34280	4,050.518	25.88	0.9325	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		50.40820	49.548	25.88	0.0554	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,321.30820	4,327.648	25.88	0.9446	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		68.22110	67.095	25.76	0.0721	0.00	0	1,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,929.12110	3,935.195	25.76	0.9279	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		67.50140	66.410	25.83	0.0713	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,958.40140	3,964.510	25.83	0.9287	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		66.49880	65.437	25.88	0.0703	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,987.39880	3,993.537	25.88	0.9297	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		82.10620	80.318	24.52	0.0874	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,453.00620	3,458.418	24.52	0.9126	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		77.39100	75.825	24.90	0.0822	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,598.29100	3,603.925	24.90	0.9178	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		76.49990	74.978	24.98	0.0813	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,627.39990	3,633.078	24.98	0.9187	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		103.97360	101.181	23.14	0.1111	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,924.87360	2,929.281	23.14	0.8889	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		102.09680	99.390	23.24	0.1090	0.00	0	1,200	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,962.99680	2,967.490	23.24	0.8910	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		82.43740	80.634	24.50	0.0878	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,443.33740	3,448.733	24.50	0.9122	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		110.44120	107.363	22.81	0.1180	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,801.34120	2,805.463	22.81	0.8820	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		106.39200	103.493	23.01	0.1136	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,877.29200	2,881.593	23.01	0.8864	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		104.44970	101.637	23.11	0.1116	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,915.34970	2,919.737	23.11	0.8884	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		118.26540	114.858	22.47	0.1262	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	16.69	Put			2,669.16540	2,672.958	22.47	0.8738	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			114.17500	110.931	22.64	0.1219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,735.07500	2,739.032	22.64	0.8781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			113.63010	110.409	22.66	0.1214	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,744.53010	2,748.509	22.66	0.8786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			136.11270	132.286	22.14	0.1433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,467.01270	2,470.386	22.14	0.8567	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			130.96540	127.258	22.23	0.1384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,521.86540	2,525.358	22.23	0.8616	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			129.29740	125.628	22.26	0.1368	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,540.19740	2,543.728	22.26	0.8632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			162.21350	157.816	21.73	0.1677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,223.11350	2,225.916	21.73	0.8323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			150.96850	146.813	21.90	0.1573	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,321.86850	2,324.913	21.90	0.8427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			142.40360	138.437	22.03	0.1493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,403.30360	2,406.537	22.03	0.8507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			204.47520	199.244	21.21	0.2057	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,915.37520	1,917.344	21.21	0.7943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			203.11550	197.911	21.22	0.2045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,924.01550	1,926.011	21.22	0.7955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			185.06360	180.205	21.43	0.1885	4,395,570.12	24,392	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,045.96360	2,048.305	21.43	0.8115	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			229.12580	223.455	20.95	0.2270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,770.02580	1,771.555	20.95	0.7730	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			211.41830	206.061	21.13	0.2117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,872.31830	1,874.161	21.13	0.7883	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			210.00940	204.680	21.15	0.2105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,880.90940	1,882.780	21.15	0.7895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			276.76190	270.322	20.53	0.2666	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,537.66190	1,538.422	20.53	0.7334	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			258.66330	252.506	20.68	0.2518	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,619.56330	1,620.606	20.68	0.7482	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			246.72910	240.763	20.79	0.2419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,677.62910	1,678.863	20.79	0.7581	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			360.35310	352.745	19.84	0.3330	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,221.25310	1,220.845	19.84	0.6670	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			316.09260	309.075	20.20	0.2983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,376.99260	1,377.175	20.20	0.7017	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			314.03700	307.050	20.22	0.2967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,384.93700	1,385.150	20.22	0.7033	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			411.13900	402.939	19.48	0.3711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,072.03900	1,071.039	19.48	0.6289	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			382.35290	374.477	19.68	0.3497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,153.25290	1,152.577	19.68	0.6503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			365.12450	357.457	19.81	0.3367	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,206.02450	1,205.557	19.81	0.6633	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		502.00660	492.934	18.96	0.4348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		862.90660	861.034	18.96	0.5652	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		460.05160	451.357	19.18	0.4062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		950.95160	949.457	19.18	0.5938	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		439.23610	430.740	19.30	0.3914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,000.13610	998.840	19.30	0.6086	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		601.51190	591.727	18.53	0.4982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		692.41190	689.827	18.53	0.5018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		574.08310	564.470	18.64	0.4813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		734.98310	732.570	18.64	0.5187	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		519.17900	509.969	18.88	0.4461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		830.07900	828.069	18.88	0.5539	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		702.32240	692.049	18.22	0.5556	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		563.22240	560.149	18.22	0.4444	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		621.83280	611.928	18.45	0.5104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		662.73280	660.028	18.45	0.4896	1,320,056.40	2,000	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		613.63260	603.771	18.48	0.5055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		674.53260	671.871	18.48	0.4945	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		972.27070	961.454	17.63	0.6840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		333.17070	329.554	17.63	0.3160	4,019,245.46	12,196	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		856.10130	845.409	17.87	0.6327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		417.00130	413.509	17.87	0.3673	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		828.78080	818.142	17.93	0.6198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		439.68080	436.242	17.93	0.3802	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,099.52600	1,088.710	17.39	0.7339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		260.42600	256.810	17.39	0.2661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,092.90080	1,082.082	17.40	0.7315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		263.80080	260.182	17.40	0.2685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,066.67520	1,055.848	17.45	0.7216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		277.57520	273.948	17.45	0.2784	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,153.50920	1,142.733	17.29	0.7532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		234.40920	230.833	17.29	0.2468	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,106.17580	1,095.367	17.38	0.7363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		257.07580	253.467	17.38	0.2637	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		819.51340	809.492	18.18	0.5821	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		562.41340	559.892	18.18	0.4179	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		221.59120	215.717	21.60	0.2021	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,184.49120	2,186.117	21.60	0.7979	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		291.86730	284.783	21.19	0.2475	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,942.16730	1,942.683	21.19	0.7525	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		792.28650	782.479	18.38	0.5545	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		652.58650	650.379	18.38	0.4455	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		439.87170	432.734	20.86	0.3137	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,810.97170	1,812.134	20.86	0.6863	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		156.41250	151.941	25.19	0.1194	0.00	0	90

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	18.43	Put			4,217.51250	4,221.341	25.19	0.8806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			523.22330	515.702	20.26	0.3635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,514.32330	1,515.102	20.26	0.6365	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			447.87770	440.703	20.79	0.3186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,778.97770	1,780.103	20.79	0.6814	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			98.78320	95.472	25.63	0.0797	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,109.88320	5,114.872	25.63	0.9203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			276.15860	270.228	22.17	0.2095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,657.25860	2,659.628	22.17	0.7905	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			247.20980	241.565	22.49	0.1897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,878.30980	2,880.965	22.49	0.8103	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			30.14890	28.758	25.63	0.0281	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,081.24890	7,088.158	25.63	0.9719	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			156.00150	151.535	25.21	0.1190	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,227.10150	4,230.935	25.21	0.8810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			122.04480	118.222	25.63	0.0955	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,753.14480	4,757.622	25.63	0.9045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			555.78170	548.138	20.06	0.3823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,416.88170	1,417.538	20.06	0.6177	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			528.08870	520.548	20.23	0.3664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,499.18870	1,499.948	20.23	0.6336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			525.64750	518.118	20.25	0.3650	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,506.74750	1,507.518	20.25	0.6350	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,130.90130	1,124.124	18.26	0.6200	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			629.10130	631.024	18.26	0.3800	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			304.41370	299.094	22.41	0.2140	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,872.61370	2,875.994	22.41	0.7860	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,100.81440	1,093.884	18.45	0.5978	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			713.11440	715.084	18.45	0.4022	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			379.26300	373.497	21.92	0.2533	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,561.56300	2,564.697	21.92	0.7467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			710.30780	747.386	20.29	0.4142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,693.50780	1,636.886	20.29	0.5858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			464.29140	488.645	21.86	0.2894	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,657.49140	2,588.145	21.86	0.7106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			715.47430	752.791	20.27	0.4166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			850.21310	811.414	18.61	0.4026	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,923.16220	3,839.689	23.86	0.8041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			278.55560	286.215	24.72	0.1745	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,391.75560	4,305.715	24.72	0.8255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,866.58790	1,937.914	17.47	0.7900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			329.78790	307.414	17.47	0.2100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,157.01310	1,211.914	18.61	0.5974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,700.94380	1,644.204	20.31	0.5871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			647.04040	681.180	20.65	0.3836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,890.24040	1,830.680	20.65	0.6164	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			898.86070	944.383	19.48	0.4977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,252.06070	1,203.883	19.48	0.5023	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			309.96220	320.189	23.86	0.1959	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,678.67430	1,622.291	20.27	0.5834	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			712.88800	750.086	20.28	0.4154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,686.08800	1,629.586	20.28	0.5846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			188.47740	200.033	25.41	0.1276	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,361.67740	5,279.533	25.41	0.8724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			707.74380	744.704	20.31	0.4129	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,325.56840	1,422.698	18.27	0.6490	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			731.56840	678.598	18.27	0.3510	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			354.19480	382.297	23.62	0.2207	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,790.19480	3,668.197	23.62	0.7793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			514.74640	593.536	22.50	0.2979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,299.34640	3,085.036	22.50	0.7021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			513.40670	591.962	22.52	0.2972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,308.00670	3,093.462	22.52	0.7028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			516.09110	595.116	22.49	0.2986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,290.69110	3,076.616	22.49	0.7014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,278.82430	2,968.082	22.30	0.6468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			667.63110	821.259	22.31	0.3525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,287.23110	2,976.159	22.31	0.6475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			930.27410	1,133.600	20.94	0.4606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,239.87410	1,978.500	20.94	0.5394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			670.82900	825.105	22.29	0.3539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,270.42900	2,960.005	22.29	0.6461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			669.22430	823.182	22.30	0.3532	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			775.31730	1,000.707	22.34	0.3811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,489.81730	3,079.107	22.34	0.6189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			773.64670	998.619	22.35	0.3804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,498.14670	3,087.019	22.35	0.6196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			776.99290	1,002.801	22.33	0.3817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,481.49290	3,071.201	22.33	0.6183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			876.76760	1,178.732	22.35	0.4051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,686.26760	3,180.532	22.35	0.5949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			875.04320	1,176.507	22.36	0.4044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,694.54320	3,188.307	22.36	0.5956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			873.31610	1,174.288	22.37	0.4038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,702.81610	3,196.088	22.37	0.5962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			0.00000	2,750.312	18.97	0.7483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			0.00000	702.112	18.97	0.2517	49,519,945.25	70,530	70,530
Total \$ / R Option												61,967,696.42	201,314	1,802,180
Total \$ / R												1,815,527,523.42	326,914	2,616,118
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.88820		13.89390			0.0000	736,074.60	53	754

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	19/12/2016	Foreign Exchange Future			14.13190		14.13910			0.0000	282,638.00	20	107
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.36060		14.36890			0.0000	0.00	0	52
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.63050		14.53680			0.0000	0.00	0	3
Total \$ / R MAXI Future											1,018,712.60	73	916
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			7,536.78090	7,021.846	19.90	0.1452	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			117,146.78090	117,201.846	19.90	0.8548	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			7,426.23140	6,916.844	19.93	0.1433	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			118,036.23140	118,096.844	19.93	0.8567	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			7,317.26360	6,813.384	19.95	0.1414	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			118,927.26360	118,993.384	19.95	0.8586	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			36,226.83150	35,462.638	19.81	0.3347	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			121,316.83150	121,272.638	19.81	0.6653	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			35,988.86150	35,227.515	19.83	0.3329	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			122,078.86150	122,037.515	19.83	0.6671	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			35,752.52380	34,994.025	19.85	0.3310	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			122,842.52380	122,804.024	19.85	0.6690	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			287,830.97820	288,096.528	22.49	0.8103	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			24,612.73490	24,049.495	22.50	0.1889	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			288,722.73490	288,989.495	22.50	0.8111	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			24,829.47980	24,264.124	22.47	0.1904	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			286,939.47980	287,204.124	22.47	0.8096	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			24,720.97820	24,156.528	22.49	0.1897	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			52,537.79560	55,358.518	21.42	0.3221	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			235,857.79560	229,308.518	21.42	0.6779	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			52,355.09340	55,164.629	21.43	0.3211	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			236,675.09340	230,114.629	21.43	0.6789	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			52,173.17380	54,971.558	21.45	0.3202	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			237,493.17380	230,921.558	21.45	0.6798	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,018,712.60	73	916
£ / R	On	15/08/2016			18.00650		18.11240			0.0000	0.00	0	131
£ / R	On	18/08/2016			18.01760		18.12350			0.0000	0.00	0	0
£ / R	On	31/08/2016			18.06600		18.17470			0.0000	0.00	0	3
£ / R	On	08/09/2016			18.09790		18.20850			0.0000	0.00	0	0
£ / R	On	19/09/2016			18.14130		18.25140			0.0000	28,917,232.20	1,594	52,189
£ / R	On	19/12/2016			18.49330		18.60720			0.0000	17,013,836.00	920	2,222
£ / R	On	13/03/2017			18.83140		18.94620			0.0000	1,242,872.40	66	2,036
£ / R	On	25/04/2017			19.00680		19.12200			0.0000	0.00	0	73
£ / R	On	19/06/2017			19.23180		19.21170			0.0000	0.00	0	37,392
£ / R	On	18/12/2017			20.01670		19.49810			0.0000	0.00	0	520
Total £ / R Future											47,173,940.60	2,580	94,566

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call		0.49150	0.218	24.17	0.0011	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put		2,258.09150	2,363.718	24.17	0.9989	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call		16.07520	8.197	15.77	0.0385	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put		892.57520	990.597	15.77	0.9615	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call		60.95180	42.368	16.06	0.1144	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put		926.25180	1,016.368	16.06	0.8856	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		7,641.59990	7,752.139	30.97	0.9999	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		4,044.04050	4,153.948	25.40	0.9957	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		2.53830	1.844	25.44	0.0043	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		4,054.03830	4,163.944	25.44	0.9957	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		2.53610	1.840	25.48	0.0043	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		4,064.03610	4,173.940	25.48	0.9957	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		0.09990	0.039	30.97	0.0001	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		4.54110	3.314	21.45	0.0086	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		2,996.04110	3,105.414	21.45	0.9914	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		2.54050	1.848	25.40	0.0043	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call		176.59620	140.495	15.96	0.2409	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		825.19620	899.195	15.96	0.7591	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		37.86650	25.592	15.99	0.0597	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put		1,616.46650	1,714.292	15.99	0.9403	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		14.83770	11.376	17.83	0.0268	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		4,754.01430	4,863.383	27.63	0.9917	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		5.41490	4.686	27.68	0.0082	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		4,764.01490	4,873.386	27.68	0.9918	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put		3,654.30160	3,763.327	22.58	0.9902	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		5.44680	4.588	25.33	0.0087	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		4,254.04680	4,363.288	25.33	0.9913	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call		0.84350	0.573	30.39	0.0011	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put		7,049.44350	7,159.273	30.39	0.9989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		5.41430	4.683	27.63	0.0083	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		2,273.43770	2,380.076	17.83	0.9732	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		5.41360	4.680	27.58	0.0083	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		4,744.01360	4,853.380	27.58	0.9917	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		5.52730	4.913	30.39	0.0079	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		5,354.12730	5,463.613	30.39	0.9921	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		5.70160	4.627	22.58	0.0098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		67.69380	60.422	20.78	0.0624	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		4,110.49380	4,217.122	20.78	0.9376	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		7.69150	6.624	24.61	0.0076	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		8,340.49150	8,453.324	24.61	0.9924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		68.00500	60.629	20.72	0.0627	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		649.15940	690.852	16.29	0.4621	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		4,465.50950	4,573.853	21.76	0.9428	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		43.96290	38.968	24.61	0.0370	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		5,896.76290	6,005.668	24.61	0.9630	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		1,663.72780	1,563.785	15.55	0.8035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			186.52780	200.485	15.55	0.1965	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			846.35940	774.152	16.29	0.5379	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,090.80500	4,197.329	20.72	0.9373	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			67.84890	60.525	20.75	0.0625	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,100.64890	4,207.225	20.75	0.9375	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			133.72180	114.218	19.03	0.1146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,936.52180	3,030.918	19.03	0.8854	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			62.70950	57.153	21.76	0.0572	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			153.10320	139.134	21.82	0.0989	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,966.90320	5,067.734	21.82	0.9011	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			154.10810	140.056	21.79	0.0995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,947.90810	5,048.657	21.79	0.9005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			153.60590	139.593	21.80	0.0992	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,957.40590	5,058.193	21.80	0.9008	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			232.49270	214.267	22.32	0.1289	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,090.49270	5,187.467	22.32	0.8711	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			4,828.30000	4,808.200		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			4,808.30000	4,788.200		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			4,818.30000	4,798.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			548.59120	655.230	22.92	0.2362	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,210.49120	5,798.530	22.92	0.7638	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			551.39850	658.475	22.92	0.2371	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,193.29850	5,781.775	22.92	0.7629	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			549.99320	656.851	22.92	0.2367	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,201.89320	5,790.151	22.92	0.7633	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												47,173,940.60	2,580	150,148
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13653		0.13760			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13947		0.14056			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14231		0.14341			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14568		0.14575			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	19,202
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,760.62600	2,653.549	20.00	0.9991	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.22600	0.249	20.00	0.0009	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,762.76350	1,656.084	16.10	0.9896	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.36350	2.784	16.10	0.0104	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			827.11770	736.551	16.33	0.8116	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			66.71770	83.251	16.33	0.1884	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,943.50000	27,052.600	28.10	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,943.50000	28,052.600	28.10	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,943.50000	29,052.600	28.10	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			989.30650	937.249	18.70	0.5735	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			648.60650	706.549	18.70	0.4265	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			618.85420	584.106	20.30	0.3993	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,278.15420	1,353.406	20.30	0.6007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			398.64850	375.879	21.99	0.2739	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,057.94850	2,145.179	21.99	0.7261	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,336.80020	1,355.389	20.49	0.5229	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			643.95680	654.251	21.86	0.3603	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,068.65680	2,086.550	21.86	0.6397	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			468.31770	475.568	23.22	0.2729	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,893.01770	2,907.868	23.22	0.7271	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			912.10020	923.089	20.49	0.4771	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	19,202
€ / R	On	15/08/2016	Foreign Exchange Future			15.27370		15.37200			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.31150		15.41110			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.40040		15.50270			0.0000	23,454,809.20	1,523	36,031
€ / R	On	30/09/2016	Foreign Exchange Future			15.44080		15.54360			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.73340		15.83930			0.0000	51,180,750.20	3,253	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			16.05180		16.15960			0.0000	0.00	0	4,921
€ / R	On	19/06/2017	Foreign Exchange Future			16.43040		16.42280			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.77850		16.54410			0.0000	0.00	0	0
Total € / R Future												74,635,559.40	4,776	137,050
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			9.85670	1.294	23.29	0.0068	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,447.85670	1,537.594	23.29	0.9932	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			100.68260	70.716	17.24	0.2031	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			549.58260	619.216	17.24	0.7969	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,541.55120	1,631.413	18.84	0.9279	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			750.71870	665.342	15.83	0.7448	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			118.01870	134.942	15.83	0.2552	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			699.55420	616.352	15.88	0.7164	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			136.85420	155.952	15.88	0.2836	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			553.92890	610.160	16.92	0.6599	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			692.40650	609.526	15.89	0.7123	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			139.70650	159.126	15.89	0.2877	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			72.05500	53.130	18.32	0.1134	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,249.35500	1,332.730	18.32	0.8866	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			44.25120	31.813	18.84	0.0721	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			685.29980	602.744	15.89	0.7081	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	14.96	Put			142.59980	162.344	15.89	0.2919	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			246.62890	200.560	16.92	0.3401	0.00	0	10,000
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			74.81650	57.497	18.99	0.1074	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,511.21650	1,596.697	18.99	0.8926	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			350.80910	317.519	19.23	0.2909	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,411.50910	1,484.119	19.23	0.7091	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			25.51700	18.958	22.44	0.0244	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,986.21700	5,085.558	22.44	0.9756	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			9.45200	6.614	22.44	0.0095	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,070.15200	6,173.214	22.44	0.9905	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			482.73740	439.873	18.54	0.3783	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,043.43740	1,106.473	18.54	0.6217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			452.71770	411.804	18.67	0.3592	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,113.41770	1,178.404	18.67	0.6408	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,497.93870	1,572.311	19.38	0.7259	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			331.40150	299.559	19.35	0.2771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,482.10150	1,556.159	19.35	0.7229	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			329.31170	297.629	19.37	0.2756	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,490.01170	1,564.229	19.37	0.7244	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			327.23870	295.711	19.38	0.2741	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			296.26200	276.774	21.31	0.2012	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,826.66200	2,914.974	21.31	0.7988	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			295.02230	275.606	21.32	0.2005	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,835.42230	2,923.806	21.32	0.7995	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			293.78870	274.441	21.33	0.1997	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,844.18870	2,932.641	21.33	0.8003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			438.79110	450.043	21.52	0.2514	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,195.99110	3,199.643	21.52	0.7486	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			437.45140	448.679	21.53	0.2507	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,204.65140	3,208.279	21.53	0.7493	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			436.12180	447.315	21.54	0.2501	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,213.32180	3,216.915	21.54	0.7499	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,504.91460	3,347.940	21.76	0.7030	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			571.89070	649.655	21.74	0.2983	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,487.79070	3,331.155	21.74	0.7017	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			570.45020	648.048	21.75	0.2976	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,496.35020	3,339.548	21.75	0.7024	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			569.01460	646.439	21.76	0.2970	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												74,635,559.40	4,776	183,422
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.54680		10.57400			0.0000	3,269,508.00	310	8,745
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.70580		10.73420			0.0000	0.00	0	125
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.85760		10.88650			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.03750		10.98810			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
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.21120		11.00860			0.0000	0.00	0	0
Total AU\$ / R Future												3,269,508.00	310	12,175
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			431.67030	406.720	12.63	0.7811	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			57.67030	59.920	12.63	0.2189	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			423.91860	399.112	12.63	0.7745	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			59.91860	62.312	12.63	0.2255	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			439.48620	414.395	12.63	0.7877	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			55.48620	57.595	12.63	0.2123	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			312.81680	322.632	13.27	0.4628	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			381.96600	363.481	13.27	0.5326	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			317.76600	327.681	13.27	0.4674	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			376.96120	358.573	13.27	0.5280	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			322.76120	332.773	13.27	0.4720	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			387.01680	368.432	13.27	0.5372	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			176.07240	168.061	15.67	0.2315	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,249.57240	1,270.461	15.67	0.7685	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			179.18680	171.125	15.64	0.2352	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,232.68680	1,253.525	15.64	0.7648	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			177.62200	169.614	15.66	0.2333	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,241.12200	1,262.014	15.66	0.7667	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			279.03970	294.190	15.95	0.3033	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,340.93970	1,306.690	15.95	0.6967	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			277.18190	292.250	15.97	0.3016	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,349.08190	1,314.750	15.97	0.6984	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			275.33810	290.325	15.98	0.2999	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,357.23810	1,322.825	15.98	0.7001	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			343.52540	411.305	16.26	0.3479	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,504.92540	1,370.105	16.26	0.6521	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			341.56370	409.045	16.27	0.3464	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,512.96370	1,377.845	16.27	0.6536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			339.61880	406.800	16.28	0.3448	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,521.01880	1,385.600	16.28	0.6552	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,269,508.00	310	12,175
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.54220		10.65870			0.0000	105,422.00	10	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.73290		10.85110			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.91350		11.03190			0.0000	0.00	0	0
Total CAD/ R Future												105,422.00	10	20
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			2.97450	2.041	19.03	0.0088	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,724.27450	1,839.840	19.03	0.9912	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			2.91030	2.002	19.06	0.0087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,734.21030	1,849.802	19.06	0.9913	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			2.84760	1.964	19.10	0.0085	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,744.14760	1,859.764	19.10	0.9915	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			53.08930	42.778	17.71	0.0841	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,731.98930	1,839.878	17.71	0.9159	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			54.35190	43.798	17.67	0.0859	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,713.25190	1,820.898	17.67	0.9141	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			53.71610	43.285	17.69	0.0850	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,722.61610	1,830.385	17.69	0.9150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			125.94280	108.186	17.78	0.1477	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,824.04280	1,924.686	17.78	0.8523	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			124.94190	107.319	17.80	0.1467	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,833.04190	1,933.819	17.80	0.8533	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			123.95210	106.462	17.81	0.1456	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,842.05210	1,942.962	17.81	0.8544	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												105,422.00	10	20
CHF / R	On	19/09/2016	Foreign Exchange Future			14.19020		14.30930			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.51640		14.63950			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.82750		14.95320			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			15.13140	10.200	22.33	0.0249	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,305.83140	2,420.000	22.33	0.9751	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			14.98430	10.104	22.37	0.0247	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,315.68430	2,429.904	22.37	0.9753	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			14.83900	10.010	22.41	0.0244	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,325.53900	2,439.810	22.41	0.9756	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			166.45200	143.352	21.23	0.1546	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,226.95200	2,326.952	21.23	0.8454	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			168.71870	145.347	21.20	0.1565	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,209.21870	2,308.947	21.20	0.8435	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			167.58140	144.346	21.21	0.1556	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,218.08140	2,317.946	21.21	0.8444	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			326.53610	295.922	21.54	0.2240	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,443.33610	2,538.422	21.54	0.7760	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			329.48940	298.658	21.51	0.2258	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,426.28940	2,521.158	21.51	0.7742	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			328.00900	297.288	21.52	0.2249	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,434.80900	2,529.788	21.52	0.7751	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858

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 Future			2.07930		2.08770			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.10800		2.11660			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.13410		2.14280			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			7.56910	6.485	20.57	0.0127	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,630.56910	3,713.485	20.57	0.9873	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			6.82020	5.893	20.75	0.0116	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,729.82020	3,812.893	20.75	0.9884	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			6.15130	5.362	20.93	0.0105	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,829.15130	3,912.362	20.93	0.9895	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,647.97200	3,724.722	19.02	0.9044	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			127.39980	117.142	18.85	0.1058	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,461.39980	3,537.142	18.85	0.8942	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			120.48780	110.746	18.93	0.1005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,554.48780	3,630.746	18.93	0.8995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			113.97200	104.721	19.02	0.0956	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,668.85730	3,736.733	19.12	0.8258	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			285.58740	267.001	19.19	0.1683	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,757.58740	3,826.001	19.19	0.8317	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			274.78140	256.710	19.26	0.1627	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,846.78140	3,915.710	19.26	0.8373	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			296.85730	277.733	19.12	0.1742	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.10150		2.12000			0.0000	914,152.50	435	435
Total CNH/R Future												914,152.50	435	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			0.00000	784.204	15.72	0.5007	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			0.00000	658.267	15.81	0.4783	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			0.00000	843.267	15.81	0.5217	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			0.00000	619.400	15.91	0.4577	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			0.00000	904.400	15.91	0.5423	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			0.00000	699.204	15.72	0.4993	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												914,152.50	435	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.07410		2.08770			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.11980		2.13390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,238.17060	3,374.150	21.59	0.9740	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			17.11650	16.974	20.97	0.0295	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,040.11650	3,175.974	20.97	0.9705	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			16.09830	16.021	21.28	0.0277	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,139.09830	3,275.021	21.28	0.9723	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			15.17060	15.150	21.59	0.0260	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			115.78970	109.514	18.72	0.1001	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,476.78970	3,611.514	18.72	0.8999	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			107.94150	102.879	18.77	0.0947	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,568.94150	3,704.879	18.77	0.9053	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			100.58570	96.641	18.83	0.0897	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,661.58570	3,798.642	18.83	0.9103	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			1.79160		1.79210			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.82490		1.82560			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.85560		1.85650			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			8.81170	8.376	22.22	0.0171	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,287.81170	3,292.376	22.22	0.9829	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			7.73700	7.410	22.36	0.0152	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,386.73700	3,391.410	22.36	0.9848	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			6.79430	6.560	22.50	0.0136	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,485.79430	3,490.560	22.50	0.9864	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			171.65300	165.884	21.63	0.1425	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,115.65300	3,116.884	21.63	0.8575	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			163.09150	157.580	21.75	0.1361	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,207.09150	3,208.580	21.75	0.8639	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			155.00040	149.739	21.86	0.1299	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,299.00040	3,300.739	21.86	0.8701	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			367.46530	358.741	21.42	0.2193	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,202.46530	3,202.741	21.42	0.7807	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			354.65370	346.040	21.52	0.2125	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,289.65370	3,290.040	21.52	0.7875	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			342.36430	333.865	21.62	0.2059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,377.36430	3,377.865	21.62	0.7941	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			0.13570		0.13580			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13540		0.13610			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13470		0.13630			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			0.04110		0.04130			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.03970		0.03970			0.0000	0.00	0	0
NGN / R On 13/03/2017 Foreign Exchange Future			0.03910		0.03910			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			9.88150		9.96340			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.01990		10.10340			0.0000	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Future			10.15410		10.23780			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			539.43990	467.160	13.64	0.8248	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			36.03990	45.660	13.64	0.1752	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			530.99090	459.098	13.65	0.8190	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			37.59090	47.598	13.65	0.1810	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			522.59280	451.098	13.65	0.8131	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			39.19280	49.598	13.65	0.1869	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call			137.92620	119.380	16.01	0.2220	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put			884.52620	949.480	16.01	0.7780	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call			136.16320	117.832	16.03	0.2196	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put			892.76320	957.932	16.03	0.7804	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call			134.42290	116.306	16.06	0.2171	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put			901.02290	966.406	16.06	0.7829	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Put			1,091.29660	1,153.667	16.67	0.7358	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Call			222.97870	201.307	16.63	0.2682	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Put			1,075.17870	1,137.207	16.63	0.7318	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Call			221.02720	199.528	16.65	0.2662	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Put			1,083.22720	1,145.428	16.65	0.7338	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Call			219.09660	197.767	16.67	0.2642	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			1.31790		1.31980			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.33060		1.33250			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.34640		1.34860			0.0000	0.00	0	0
Total PULA / R Future									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			902.00000	921.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			1,002.00000	1,021.000		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			802.00000	821.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			675.00000	694.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			775.00000	794.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			875.00000	894.000		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			714.00000	736.000		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			814.00000	836.000		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			914.00000	936.000		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			1.30620		1.31360			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30860		1.31600			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31130		1.31860			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10890		1.11580			0.0000	1,108.90	1	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11330		1.12020			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11780		1.12460			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,108.90	1	11,955
Total QUANTO € / \$												1,108.90	1	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			24,189.39000		24,310.11000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,642.42000		24,767.13000			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			10.30390		10.34580			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.48030		10.52330			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			8.37680	6.618	17.59	0.0277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,282.57680	1,322.718	17.59	0.9723	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			8.18940	6.479	17.63	0.0272	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,292.38940	1,332.579	17.63	0.9728	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			8.00630	6.344	17.68	0.0266	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,302.20630	1,342.444	17.68	0.9734	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			84.19180	77.640	17.43	0.1425	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,370.89180	1,407.340	17.43	0.8575	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			83.15360	76.681	17.45	0.1410	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,379.85360	1,416.381	17.45	0.8590	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			82.12670	75.733	17.47	0.1394	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,388.82670	1,425.433	17.47	0.8606	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			4.56580		4.56300			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.55030		4.54690			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.92840	1.070	17.66	0.0112	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			707.92840	705.270	17.66	0.9888	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			1.00550	1.159	17.43	0.0122	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			688.00550	685.359	17.43	0.9878	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.96600	1.113	17.55	0.0117	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			697.96600	695.314	17.55	0.9883	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			10.05270	10.151	15.25	0.0580	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			753.15270	749.851	15.25	0.9420	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.64450	9.751	15.27	0.0559	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			762.74450	759.451	15.27	0.9441	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.25220	9.367	15.29	0.0540	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			772.35220	769.067	15.29	0.9460	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			1.35910		1.32980			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.29950		1.27460			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.25180		1.22960			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,880,678,231.00	133,785	1,093,687
Total Options									61,967,696.42	201,314	1,904,134
Grand Total:									1,942,645,927.42	335,099	2,997,821