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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2016 Foreign Exchange Future			13.36580		13.27160			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.44930		13.27160			0.0000	0.00	0	656
\$ / R On 16/08/2016 Foreign Exchange Future			13.44930		13.26680			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.44930		13.26940			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.45190		13.27200			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.46470		13.28490			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.46730		13.28750			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.47260		13.29270			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.48040		13.30040			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.48570		13.30560			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.48830		13.30820			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.50150		13.32110			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.50670		13.32630			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.50930		13.32890			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.51990		13.33920			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.52510		13.34440			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.53560		13.35470			0.0000	844,296,585.60	62,376	487,763
\$ / R On 27/09/2016 Foreign Exchange Future			13.55640		13.37530			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.55900		13.37780			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.56420		13.38300			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.60070		13.41900			0.0000	0.00	0	830

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Future			13.61380		13.43180			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.63190		13.44950			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.63450		13.45210			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.66300		13.48000			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.67070		13.48760			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.68890		13.50560			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.71800		13.53420			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.76030		13.57580			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.77350		13.58890			0.0000	119,374,924.50	8,667	111,843
\$ / R	On	13/01/2017	Foreign Exchange Future			13.83950		13.65390			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.87130		13.68520			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.99600		13.80830			0.0000	15,115,680.00	1,080	32,233
\$ / R	On	12/04/2017	Foreign Exchange Future			14.07590		13.88720			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.11050		13.92140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.25810		14.02570			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.32010		14.05950			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.50730		14.21380			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.76300		14.49260			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.01880		14.77140			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.27450		15.05010			0.0000	0.00	0	70
Total \$ / R Future												978,787,190.10	72,123	800,846
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			0.01200	0.000	10.35	0.0000	0.00	0	0
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			938.41200	844.200	10.35	1.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.09810	0.000	43.83	0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			3,338.49810	3,160.700	43.83	1.0000	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.01530	0.024	42.75	0.0002	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,543.21530	2,360.724	42.75	0.9998	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.01360	0.029	39.10	0.0002	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,570.61360	2,390.729	39.10	0.9998	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.31930	0.491	73.07	0.0015	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			4,120.91930	3,941.191	73.07	0.9985	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			1.07600	2.151	22.35	0.0171	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			951.67600	772.851	22.35	0.9829	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.44530	0.738	23.88	0.0061	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			1,161.04530	981.438	23.88	0.9939	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.01600	0.024	37.42	0.0002	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,738.01600	2,558.124	37.42	0.9998	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.04610	0.028	30.49	0.0002	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			3,025.14610	2,845.328	30.49	0.9998	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			143.90660	238.145	15.83	0.6545	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			176.40660	90.845	15.83	0.3455	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			9.19720	15.679	17.43	0.0819	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			801.69720	628.379	17.43	0.9181	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			5.48270	9.064	18.41	0.0490	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			957.98270	781.764	18.41	0.9510	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.02400	0.047	40.49	0.0002	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,637.32400	4,457.447	40.49	0.9998	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,493.06110	1,672.897	23.24	0.9983	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.36110	0.297	23.24	0.0017	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			95.69790	156.020	16.07	0.4805	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			302.99790	183.420	16.07	0.5195	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.04680	0.090	40.49	0.0003	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,407.34680	4,227.490	40.49	0.9997	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.22060	0.285	26.20	0.0013	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,699.82060	2,519.885	26.20	0.9987	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			2.66920	4.165	20.05	0.0198	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,452.26920	1,273.765	20.05	0.9802	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1.07700	1.549	21.90	0.0075	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,840.67700	1,661.149	21.90	0.9925	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			1.05390	1.514	21.95	0.0073	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,850.65390	1,671.114	21.95	0.9927	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			14.32880	23.041	17.75	0.0965	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			893.92880	722.641	17.75	0.9035	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			51.76440	81.798	16.95	0.2635	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			576.16440	426.098	16.95	0.7365	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			2.54130	3.710	20.57	0.0166	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,616.94130	1,438.010	20.57	0.9834	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			40.78110	64.112	17.40	0.2102	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			682.58110	525.812	17.40	0.7898	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			25.92330	41.550	17.89	0.1457	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			827.72330	663.250	17.89	0.8543	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.10740	0.227	32.78	0.0007	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,479.00740	4,298.727	32.78	0.9993	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			158.34770	225.748	15.96	0.5094	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			337.24770	224.248	15.96	0.4906	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			102.48900	149.243	16.57	0.3764	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			481.38900	347.743	16.57	0.6236	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.12520	0.262	32.78	0.0008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,419.02520	4,238.762	32.78	0.9992	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			95.59180	137.520	16.95	0.3403	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			549.29180	410.820	16.95	0.6597	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.58510	0.705	31.38	0.0021	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,974.28510	3,794.005	31.38	0.9979	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			6.28890	9.461	20.19	0.0326	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,677.38890	1,500.161	20.19	0.9674	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.70490	0.814	25.80	0.0029	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			3,171.80490	2,991.514	25.80	0.9971	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.27400	0.555	33.26	0.0016	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,471.37400	4,291.255	33.26	0.9984	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			176.96750	246.000	16.17	0.5151	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			348.06750	236.700	16.17	0.4849	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		10.32070	15.683	20.05	0.0481	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,621.12070	1,445.783	20.05	0.9519	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.05910	0.127	32.20	0.0004	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		5,370.85910	5,190.227	32.20	0.9996	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		297.25230	394.020	15.91	0.6500	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		242.85230	158.920	15.91	0.3500	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		292.31940	387.995	15.93	0.6441	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		247.91940	162.895	15.93	0.3559	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		287.44800	382.033	15.95	0.6382	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		253.04800	166.933	15.95	0.3618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		170.30120	226.901	16.76	0.4328	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		495.60120	371.301	16.76	0.5672	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		164.74640	219.754	16.81	0.4225	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		510.04640	384.154	16.81	0.5775	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		32.56560	45.516	19.31	0.1139	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,297.86560	1,129.916	19.31	0.8861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		99.14780	134.217	17.67	0.2867	120,795.39	900	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		744.44780	598.617	17.67	0.7133	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		69.51660	95.729	18.25	0.2164	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		914.81660	760.129	18.25	0.7836	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		24.88780	35.416	19.65	0.0911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,430.18780	1,259.816	19.65	0.9089	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		40.47430	56.417	19.01	0.1375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		1,185.77430	1,020.817	19.01	0.8625	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		33.76770	47.176	19.26	0.1176	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,279.06770	1,111.576	19.26	0.8824	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		9.77530	14.995	20.44	0.0423	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,855.07530	1,679.395	20.44	0.9577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		28.17140	39.437	19.50	0.1003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,373.47140	1,203.837	19.50	0.8997	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		27.03450	38.048	19.55	0.0971	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,392.33450	1,222.448	19.55	0.9029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		4.06240	6.541	21.04	0.0198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		2,249.36240	2,070.941	21.04	0.9802	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		20.62940	30.145	19.87	0.0788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,515.92940	1,344.545	19.87	0.9212	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		15.02490	22.541	20.15	0.0608	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,660.32490	1,486.941	20.15	0.9392	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.66390	2.828	21.64	0.0091	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,646.96390	2,467.228	21.64	0.9909	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		7.86430	12.205	20.59	0.0351	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,953.16430	1,776.605	20.59	0.9649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		5.06880	8.059	20.89	0.0240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		2,150.36880	1,972.459	20.89	0.9760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.54920	1.639	22.67	0.0053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		3,006.84920	2,826.039	22.67	0.9947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			3.25280	5.306	21.19	0.0164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			2,348.55280	2,169.706	21.19	0.9836	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			2.27630	3.793	21.43	0.0120	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			2,507.57630	2,328.193	21.43	0.9880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			1.50480	1.583	24.36	0.0048	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			3,286.80480	3,105.983	24.36	0.9952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			1.65120	2.655	21.68	0.0086	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,676.95120	2,497.055	21.68	0.9914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			1.57090	1.666	22.13	0.0055	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,916.87090	2,736.066	22.13	0.9945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1.48990	1.562	25.69	0.0046	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,506.78990	3,325.962	25.69	0.9954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			1.54290	1.632	22.85	0.0053	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			3,036.84290	2,856.032	22.85	0.9947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1.52140	1.604	23.58	0.0050	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			3,156.82140	2,976.005	23.58	0.9950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.75650	1.323	30.16	0.0034	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,346.05650	4,165.723	30.16	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			1.50280	1.580	24.48	0.0048	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,306.80280	3,125.980	24.48	0.9952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			1.49920	1.576	24.72	0.0047	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,346.79920	3,165.975	24.72	0.9953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.01400	0.030	30.16	0.0001	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			6,195.31400	6,014.429	30.16	0.9999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1.48810	1.558	26.53	0.0044	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,646.78810	3,465.958	26.53	0.9956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.12350	1.586	29.55	0.0041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			4,146.42350	3,965.985	29.55	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			343.49440	446.139	15.86	0.6762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			228.79440	150.539	15.86	0.3238	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			317.85030	415.308	15.94	0.6486	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			253.15030	169.708	15.94	0.3514	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			312.89350	409.317	15.96	0.6431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			258.19350	173.717	15.96	0.3569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			207.29460	274.138	16.41	0.4970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			412.59460	298.538	16.41	0.5030	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			144.13660	193.110	17.04	0.3829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			569.43660	437.510	17.04	0.6171	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			307.99170	403.385	15.98	0.6375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			263.29170	177.785	15.98	0.3625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			228.31290	301.728	16.30	0.5304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			373.61290	266.128	16.30	0.4696	66,532.10	250	12,450
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			58.09140	80.501	18.52	0.1868	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			1,003.39140	844.901	18.52	0.8132	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			44.83960	60.185	19.57	0.1312	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,359.53960	1,193.785	19.57	0.8688	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.38460	0.872	28.55	0.0022	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,872.58460	4,691.872	28.55	0.9978	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.27970	0.651	28.55	0.0017	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		5,032.47970	4,851.651	28.55	0.9983	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,582.46150	1,762.142	17.09	0.9892	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		4.66150	3.142	17.09	0.0108	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		275.23730	352.715	16.65	0.5410	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		397.43730	293.715	16.65	0.4590	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		18.67720	25.361	20.57	0.0594	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,935.67720	1,761.161	20.57	0.9406	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		23.70480	30.014	21.45	0.0595	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		2,294.70480	2,119.314	21.45	0.9405	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		111.40280	138.430	19.48	0.2196	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		1,259.60280	1,104.630	19.48	0.7804	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		409.68560	492.905	17.28	0.5649	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		460.18560	361.005	17.28	0.4351	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.39320	0.621	23.43	0.0015	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,320.89320	5,138.721	23.43	0.9985	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.34020	0.539	23.43	0.0014	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,400.84020	5,218.639	23.43	0.9986	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,669.05400	1,846.212	17.64	0.9674	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		19.55400	14.312	17.64	0.0326	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		533.15240	634.477	16.93	0.6587	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		331.05240	249.977	16.93	0.3413	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		82.57710	101.094	20.65	0.1567	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,690.47710	1,526.594	20.65	0.8433	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		27.03520	32.631	22.60	0.0566	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,714.93520	2,538.131	22.60	0.9434	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		33.55010	39.427	23.10	0.0617	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,913.55010	2,736.427	23.10	0.9383	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		121.12170	144.101	20.52	0.1981	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,591.12170	1,431.101	20.52	0.8019	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		35.31130	41.549	23.00	0.0648	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,855.31130	2,678.549	23.00	0.9352	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		244.34610	288.093	19.10	0.3482	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		1,006.74610	867.393	19.10	0.6518	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		439.57120	516.036	17.77	0.5410	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		551.97120	445.336	17.77	0.4590	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		29.24690	31.950	24.69	0.0465	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,613.64690	3,433.050	24.69	0.9535	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		623.01730	723.612	17.29	0.6561	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		377.41730	294.712	17.29	0.3439	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		83.28320	98.486	21.75	0.1336	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,177.68320	2,009.586	21.75	0.8664	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,773.67060	1,946.950	17.45	0.9489	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		39.47060	28.950	17.45	0.0511	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			548.31990	635.627	17.59	0.5852	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			514.11990	417.627	17.59	0.4148	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			4.79710	5.949	26.32	0.0094	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,870.59710	5,687.949	26.32	0.9906	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,116.21740	1,254.754	16.65	0.8221	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			180.41740	134.454	16.65	0.1779	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,108.88760	1,246.947	16.66	0.8199	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			183.08760	136.647	16.66	0.1801	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,101.58490	1,239.163	16.66	0.8177	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			185.78490	138.863	16.66	0.1823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,221.97290	2,058.048	21.47	0.8294	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			183.72760	212.807	20.67	0.2295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,794.82760	1,639.306	20.67	0.7705	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			182.41520	211.287	20.69	0.2281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,803.51520	1,647.787	20.69	0.7719	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			159.30150	184.521	21.01	0.2029	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,970.40150	1,811.021	21.01	0.7971	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			226.56470	262.292	20.19	0.2741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,547.66470	1,398.792	20.19	0.7259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			215.33530	249.335	20.31	0.2626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,606.43530	1,455.835	20.31	0.7374	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			212.23510	245.757	20.34	0.2594	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,623.33510	1,472.257	20.34	0.7406	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			277.36950	318.575	19.62	0.3232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,318.46950	1,175.075	19.62	0.6768	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			264.08720	303.395	19.76	0.3102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,375.18720	1,229.895	19.76	0.6898	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			245.47330	283.057	19.97	0.2925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,456.57330	1,309.557	19.97	0.7075	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			350.41810	401.883	18.95	0.3910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			1,061.51810	928.383	18.95	0.6090	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			314.95400	361.478	19.26	0.3588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,176.05400	1,037.978	19.26	0.6412	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			303.99650	348.977	19.36	0.3486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,215.09650	1,075.477	19.36	0.6514	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			381.78700	438.042	18.72	0.4185	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			972.88700	844.542	18.72	0.5815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			376.36440	431.738	18.76	0.4138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			987.46440	858.238	18.76	0.5862	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			368.37780	422.454	18.81	0.4069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			1,009.47780	878.954	18.81	0.5931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			540.59160	619.453	17.87	0.5412	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			651.69160	545.953	17.87	0.4588	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			521.32930	596.989	17.94	0.5276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			682.42930	573.489	17.94	0.4724	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			434.34970	498.933	18.39	0.4624	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			845.44970	725.433	18.39	0.5376	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			703.60440	802.418	17.40	0.6409	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			454.70440	368.918	17.40	0.3591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			698.53540	796.818	17.41	0.6381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			459.63540	373.318	17.41	0.3619	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			625.95640	716.412	17.61	0.5964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			537.05640	442.912	17.61	0.4036	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			729.39200	830.866	17.33	0.6548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			430.49200	347.366	17.33	0.3452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			724.17630	825.115	17.35	0.6520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			435.27630	351.615	17.35	0.3480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			718.99010	819.395	17.36	0.6492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			440.09010	355.895	17.36	0.3508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			893.64170	1,010.795	16.95	0.7336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			304.74170	237.295	16.95	0.2664	118,647.45	500	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			766.73600	871.965	17.24	0.6741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			397.83600	318.465	17.24	0.3259	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00330	0.005	26.05	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,351.10330	13,166.505	26.05	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,835.57880	2,008.625	16.99	0.9431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			46.67880	35.125	16.99	0.0569	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,238.59020	1,383.096	16.51	0.8503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			149.69020	109.596	16.51	0.1497	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.46900	1.916	26.05	0.0031	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,712.56900	7,528.416	26.05	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,170.48400	1,310.900	16.57	0.8318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			171.58400	127.400	16.57	0.1682	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.24800	0.332	26.05	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,421.34800	9,236.832	26.05	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.19900	2.849	26.05	0.0045	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,313.29900	7,129.349	26.05	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.98900	2.581	26.05	0.0041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,413.08900	7,229.081	26.05	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.56110	2.034	26.05	0.0033	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,652.66110	7,468.534	26.05	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			3.98550	5.109	26.05	0.0076	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,715.08550	6,531.609	26.05	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.75760	4.822	26.05	0.0072	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,774.85760	6,591.322	26.05	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.43030	3.143	26.05	0.0049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,213.53030	7,029.643	26.05	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			5.60290	7.138	26.05	0.0103	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,366.70290	6,183.638	26.05	0.9897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			4.93980	6.308	26.05	0.0092	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,496.03980	6,312.808	26.05	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			4.56990	5.844	26.05	0.0086	0.00	0	6,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,575.66990	6,392.344	26.05	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		7.12490	9.035	26.05	0.0128	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		6,118.22490	5,935.535	26.05	0.9872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		6.79190	8.621	26.05	0.0122	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		6,167.89190	5,985.121	26.05	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		6.41200	8.148	26.05	0.0116	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,227.51200	6,044.648	26.05	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		13.76520	17.228	26.05	0.0228	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,424.86520	5,243.728	26.05	0.9772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		11.97560	15.031	26.05	0.0202	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,573.07560	5,391.531	26.05	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		10.90750	13.716	26.05	0.0186	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,672.00750	5,490.216	26.05	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		22.72830	28.143	26.05	0.0352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,883.82830	4,704.643	26.05	0.9648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		15.23520	19.027	26.05	0.0249	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,316.33520	5,135.527	26.05	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		14.02210	17.542	26.05	0.0231	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,405.12210	5,224.042	26.05	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		31.02510	38.150	26.05	0.0459	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,542.12510	4,364.650	26.05	0.9541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		30.48360	37.499	26.05	0.0452	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,561.58360	4,383.999	26.05	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		23.55870	29.148	26.05	0.0363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,844.65870	4,665.648	26.05	0.9637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		33.86960	41.564	26.05	0.0494	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,444.96960	4,268.065	26.05	0.9506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		32.99180	40.512	26.05	0.0483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,474.09180	4,297.012	26.05	0.9517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		32.13510	39.483	26.05	0.0473	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,503.23510	4,325.983	26.05	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		45.45220	55.396	26.05	0.0633	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		4,116.55220	3,941.895	26.05	0.9367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		44.29920	54.023	26.05	0.0620	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		4,145.39920	3,970.523	26.05	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		43.17330	52.683	26.05	0.0607	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		4,174.27330	3,999.183	26.05	0.9393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		67.24320	73.065	24.44	0.0844	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,478.34320	3,299.565	24.44	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		52.08210	60.319	25.78	0.0687	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,963.18210	3,786.819	25.78	0.9313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		51.64300	60.104	25.81	0.0684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,972.74300	3,796.604	25.81	0.9316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		69.66200	75.856	24.20	0.0878	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,390.76200	3,212.355	24.20	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		68.56820	74.594	24.31	0.0863	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	16.95	Put			3,429.66820	3,251.094	24.31	0.9137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			68.29930	74.284	24.33	0.0859	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,439.39930	3,260.783	24.33	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			74.03920	80.912	23.80	0.0940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,245.13920	3,067.412	23.80	0.9060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			73.73290	80.557	23.82	0.0936	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,254.83290	3,077.057	23.82	0.9064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			71.94020	78.486	23.98	0.0911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,313.04020	3,134.986	23.98	0.9089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			81.70670	89.791	23.18	0.1047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			3,022.80670	2,846.291	23.18	0.8953	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			80.99040	88.958	23.23	0.1037	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			3,042.09040	2,865.458	23.23	0.8963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			76.24280	83.460	23.61	0.0971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,177.34280	2,999.960	23.61	0.9029	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			90.32010	99.792	22.59	0.1167	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,811.42010	2,636.292	22.59	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			86.63000	95.503	22.83	0.1116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,897.73000	2,722.003	22.83	0.8884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			83.92250	92.359	23.02	0.1078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,965.02250	2,788.859	23.02	0.8922	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			115.59410	133.805	21.77	0.1527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,386.69410	2,220.305	21.77	0.8473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			105.09260	121.602	22.01	0.1401	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,516.19260	2,348.102	22.01	0.8599	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			95.17280	106.289	22.34	0.1240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,706.27280	2,532.789	22.34	0.8760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			120.45300	139.448	21.67	0.1584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,331.55300	2,165.948	21.67	0.8416	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			119.62810	138.489	21.69	0.1575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,340.72810	2,174.989	21.69	0.8425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			116.38780	134.727	21.76	0.1536	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,377.48780	2,211.227	21.76	0.8464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			148.43340	171.922	21.17	0.1907	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			2,059.53340	1,898.422	21.17	0.8093	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			141.31280	163.663	21.29	0.1826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			2,122.41280	1,960.163	21.29	0.8174	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			130.87290	151.548	21.47	0.1706	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			531.32130	601.487	18.21	0.4968	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			827.42130	711.987	18.21	0.5032	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			130.56800	149.849	22.01	0.1546	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,646.66800	2,480.349	22.01	0.8454	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			517.99640	584.346	18.42	0.4723	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			932.79640	813.046	18.42	0.5277	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			176.32070	201.357	21.49	0.1935	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,381.12070	2,220.056	21.49	0.8065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			349.70490	391.319	20.52	0.3033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,901.40490	1,755.319	20.52	0.6967	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			294.56210	330.327	21.01	0.2625	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,186.26210	2,034.326	21.01	0.7375	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			182.07250	200.090	22.48	0.1685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,123.77250	2,954.090	22.48	0.8315	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			167.39770	182.688	22.99	0.1540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,359.09770	3,186.688	22.99	0.8460	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			351.49050	393.180	20.50	0.3046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,893.19050	1,747.180	20.50	0.6954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			94.65510	112.114	25.59	0.0946	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,726.35510	4,556.114	25.59	0.9054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			67.25710	80.401	25.59	0.0713	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,258.95710	5,084.401	25.59	0.9287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			288.74810	323.832	21.07	0.2581	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,220.44810	2,067.832	21.07	0.7419	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			53.09830	63.872	25.59	0.0585	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,624.79830	5,447.872	25.59	0.9415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.15140	17.593	25.59	0.0188	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,625.85140	7,441.593	25.59	0.9812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			95.22730	112.773	25.59	0.0951	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,716.92730	4,546.773	25.59	0.9049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,752.00330	1,903.928	16.16	0.8798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			143.70330	107.928	16.16	0.1202	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			373.76170	416.371	20.29	0.3201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,795.46170	1,650.371	20.29	0.6799	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			353.28980	395.052	20.49	0.3058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,884.98980	1,739.051	20.49	0.6942	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			213.34300	231.782	22.86	0.1775	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,346.14300	3,175.882	22.86	0.8225	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			810.94420	893.825	18.20	0.5536	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			873.74420	767.925	18.20	0.4464	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			792.68080	872.236	18.42	0.5327	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			971.28080	861.736	18.42	0.4673	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			259.04080	287.618	22.21	0.2109	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,007.64080	2,847.118	22.21	0.7891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			537.87620	603.391	20.47	0.3628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,022.17620	1,855.291	20.47	0.6372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			535.82790	601.195	20.49	0.3617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,030.12790	1,863.095	20.49	0.6383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			485.74910	546.798	20.87	0.3335	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			450.68730	375.733	17.22	0.2544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,089.98490	960.727	18.61	0.4612	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			679.98410	761.389	19.54	0.4403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,544.28410	1,393.290	19.54	0.5597	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			243.54350	268.155	24.59	0.1711	0.00	0	1,297

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	18.15	Put			4,367.84350	4,160.055	24.59	0.8289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,476.38730	1,633.833	17.22	0.7456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,823.81160	4,628.797	25.34	0.8487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			122.72840	148.206	25.34	0.1026	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,807.02840	5,600.106	25.34	0.8974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			533.79360	599.009	20.50	0.3606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,038.09360	1,870.909	20.50	0.6394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			885.68490	988.827	18.61	0.5388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,240.04910	2,068.698	20.87	0.6665	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			345.81850	389.437	22.12	0.2480	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,050.11850	2,861.337	22.12	0.7520	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			539.93380	605.597	20.46	0.3640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,014.23380	1,847.497	20.46	0.6360	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			199.51160	236.897	25.34	0.1513	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			285.74710	316.753	24.16	0.1924	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,206.24710	3,976.653	24.16	0.8076	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,046.07790	1,175.787	18.18	0.5939	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			936.57790	805.687	18.18	0.4061	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			439.62670	491.744	22.76	0.2628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,595.82670	3,354.444	22.76	0.7372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			438.73000	490.455	22.77	0.2622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,604.93000	3,363.155	22.77	0.7378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			437.83220	489.176	22.78	0.2616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,614.03220	3,371.876	22.78	0.7384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			623.99820	692.919	22.52	0.3165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,441.39820	3,239.919	22.52	0.6835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			862.47130	956.481	21.02	0.4179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,369.87130	2,193.481	21.02	0.5821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			626.88930	696.129	22.49	0.3178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,424.28930	3,223.129	22.49	0.6822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			625.44420	694.518	22.50	0.3172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,432.84420	3,231.518	22.50	0.6828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			787.09730	856.974	22.48	0.3469	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,505.69730	3,328.174	22.48	0.6531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			785.46260	855.196	22.49	0.3463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,514.06260	3,336.396	22.49	0.6537	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			783.83280	853.424	22.50	0.3457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,522.43280	3,344.623	22.50	0.6543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			945.49670	1,013.267	22.48	0.3702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,605.39670	3,448.767	22.48	0.6298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,274.12140	2,418.432	18.66	0.7167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			864.02140	783.932	18.66	0.2833	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			949.07010	1,017.091	22.46	0.3714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,588.97010	3,432.592	22.46	0.6286	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			947.28090	1,015.176	22.47	0.3708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,597.18090	3,440.676	22.47	0.6292	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 \$ / R Option											305,974.94	1,650	1,846,605
Total \$ / R											979,093,165.04	73,773	2,647,451
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			13.53560		13.35470			0.0000	1,691,950.00	125	633
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.77350		13.58890			0.0000	344,337.50	25	122
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.99600		13.80830			0.0000	0.00	0	52
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.25810		14.02570			0.0000	0.00	0	3
Total \$ / R MAXI Future											2,036,287.50	150	810
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			1,534.81160	2,300.062	20.13	0.0619	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			165,064.81160	147,740.062	20.13	0.9381	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			1,502.48970	2,254.061	20.15	0.0608	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			166,032.48970	148,694.061	20.15	0.9392	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			1,470.81790	2,208.940	20.16	0.0598	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			167,000.81790	149,648.940	20.16	0.9402	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			21,486.22450	24,737.159	20.32	0.2610	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			161,596.22450	146,387.159	20.32	0.7390	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			21,329.82820	24,566.950	20.34	0.2594	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			162,439.82820	147,216.950	20.34	0.7406	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			21,174.37810	24,398.300	20.36	0.2579	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			163,284.37810	148,048.300	20.36	0.7421	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			335,909.77460	318,668.847	22.99	0.8460	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			16,685.19420	18,208.303	23.01	0.1534	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			336,855.19420	319,608.303	23.01	0.8466	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			16,794.65860	18,329.986	22.96	0.1545	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			334,964.65860	317,729.986	22.96	0.8455	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			16,739.77460	18,268.847	22.99	0.1540	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			39,189.96560	44,136.414	21.65	0.2771	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			273,619.96560	255,326.414	21.65	0.7229	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			39,051.93040	43,980.535	21.66	0.2763	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			274,481.93040	256,170.536	21.66	0.7237	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			38,914.10480	43,825.352	21.67	0.2754	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			275,344.10480	257,015.352	21.67	0.7246	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,036,287.50	150	810
£ / R	On 15/08/2016	Foreign Exchange Future			17.39040		17.20930			0.0000	0.00	0	131
£ / R	On 18/08/2016	Foreign Exchange Future			17.39400		17.21000			0.0000	0.00	0	0
£ / R	On 31/08/2016	Foreign Exchange Future			17.44020		17.25610			0.0000	0.00	0	3
£ / R	On 08/09/2016	Foreign Exchange Future			17.46910		17.28460			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			17.51160		17.32640			0.0000	23,045,265.60	1,316	49,184
£ / R	On 19/12/2016	Foreign Exchange Future			17.85160		17.66340			0.0000	4,873,486.80	273	2,595
£ / R	On 13/03/2017	Foreign Exchange Future			18.17390		17.98340			0.0000	0.00	0	1,274
£ / R	On 25/04/2017	Foreign Exchange Future			18.34230		18.15080			0.0000	0.00	0	73

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 Future			18.55620		18.31050			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.30310		19.01070			0.0000	0.00	0	520
Total £ / R Future												27,918,752.40	1,589	91,172
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			0.04240	0.000	29.61	0.0000	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			3,160.74240	2,979.600	29.61	1.0000	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.39720	0.233	23.22	0.0016	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,790.39720	1,606.233	23.22	0.9984	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			5.75430	6.816	19.25	0.0240	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,789.65430	1,606.616	19.25	0.9760	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,565.40010	8,380.900	28.75	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,965.73350	4,781.162	27.68	0.9993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.33090	0.259	27.71	0.0007	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,975.73090	4,791.159	27.71	0.9993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.32830	0.256	27.73	0.0007	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,985.72830	4,801.156	27.73	0.9993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00010	0.000	28.75	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.86220	0.925	25.20	0.0026	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,916.26220	3,731.825	25.20	0.9974	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.33350	0.262	27.68	0.0007	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			24.94920	34.481	16.68	0.0821	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,598.54920	1,422.881	16.68	0.9179	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			7.43620	8.619	18.88	0.0222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,511.03620	2,327.019	18.88	0.9778	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			4.16420	4.578	21.19	0.0114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,675.89810	5,491.314	32.31	0.9948	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.26790	2.876	32.31	0.0051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,685.86790	5,501.276	32.31	0.9949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,577.34710	4,391.899	27.72	0.9930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			4.10140	3.856	30.96	0.0070	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			5,177.70140	4,992.256	30.96	0.9930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.08760	0.114	32.31	0.0003	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,973.68760	7,788.514	32.31	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.29810	2.914	32.31	0.0052	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			3,187.76420	3,002.978	21.19	0.9886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2.32880	2.952	32.31	0.0053	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,665.92880	5,481.352	32.31	0.9947	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.02120	1.305	32.31	0.0025	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			6,274.62120	6,089.705	32.31	0.9975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			3.74710	3.499	27.72	0.0070	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			49.13420	52.065	23.61	0.0520	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,035.73420	4,850.465	23.61	0.9480	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.23820	3.136	25.33	0.0039	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,278.83820	9,091.536	25.33	0.9961	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			49.22840	52.135	23.55	0.0522	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,183.97680	1,053.092	17.23	0.5985	0.00	0	783

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,392.51810	5,209.456	24.74	0.9508	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			15.91430	20.797	25.33	0.0219	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,812.51430	6,629.197	25.33	0.9781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			976.54270	1,089.806	16.11	0.6839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			443.14270	368.206	16.11	0.3161	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			437.37680	494.692	17.23	0.4015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,015.82840	4,830.535	23.55	0.9478	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			49.18110	52.100	23.58	0.0521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,025.78110	4,840.500	23.58	0.9479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			58.76150	60.060	19.74	0.0681	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,805.36150	3,618.460	19.74	0.9319	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			45.91810	51.056	24.74	0.0492	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			79.00460	88.525	22.36	0.0690	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,855.60460	5,674.625	22.36	0.9310	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			79.89250	89.511	22.36	0.0696	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,836.49250	5,655.611	22.36	0.9304	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			79.44740	89.017	22.36	0.0693	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,846.04740	5,665.117	22.36	0.9307	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			135.24780	151.230	23.03	0.0980	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,964.44780	5,788.930	23.03	0.9020	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,729.50000	5,483.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,709.50000	5,463.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,719.50000	5,473.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			414.92700	463.956	22.47	0.1884	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,564.22700	6,320.856	22.47	0.8116	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			417.23140	466.484	22.47	0.1892	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,546.53140	6,303.384	22.47	0.8108	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			416.07770	465.219	22.47	0.1888	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,555.37770	6,312.119	22.47	0.8112	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												27,918,752.40	1,589	146,754
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13415		0.13198			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13707		0.13484			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13986		0.13758			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14314		0.14040			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			2,198.25890	2,415.521	19.02	0.9995	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.35890	0.122	19.02	0.0005	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,204.98040	1,417.900	15.23	0.9891	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			7.08040	2.500	15.23	0.0109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			388.25800	525.011	15.74	0.7404	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			190.35800	109.611	15.74	0.2596	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,516.30000	27,292.900	28.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,516.30000	28,292.900	28.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,516.30000	29,292.900	28.30	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			677.32380	772.310	18.29	0.5249	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			919.22380	786.710	18.29	0.4751	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			412.46150	471.365	20.13	0.3526	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,654.36150	1,485.765	20.13	0.6474	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			257.89200	298.137	21.91	0.2356	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,499.79200	2,312.537	21.91	0.7644	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,645.71670	1,466.890	20.22	0.5626	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			481.98380	550.668	21.77	0.3250	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,442.48380	2,236.968	21.77	0.6750	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			341.57430	395.391	23.14	0.2424	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,302.07430	3,081.691	23.14	0.7576	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			685.21670	780.590	20.22	0.4374	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			15.03140		14.83470			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			15.06150		14.86180			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.14710		14.94660			0.0000	230,099,596.10	15,191	28,123
€ / R	On	30/09/2016	Foreign Exchange Future			15.18710		14.98610			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.47440		15.26960			0.0000	0.00	0	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.78670		15.57830			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.15580		15.89700			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.49880		16.16900			0.0000	0.00	0	0
Total € / R Future												230,099,596.10	15,191	129,267
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			0.03930	0.050	36.56	0.0004	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,975.33930	1,778.650	36.56	0.9996	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			9.61730	15.442	17.54	0.0686	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			1,007.81730	813.942	17.54	0.9314	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			297.84940	402.951	15.49	0.6078	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			937.38740	769.528	17.08	0.7733	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			305.69070	211.586	15.48	0.3870	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			14.97380	21.232	18.49	0.0564	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,748.37380	1,554.132	18.49	0.9436	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			9.15260	12.820	19.40	0.0349	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,062.55260	1,865.720	19.40	0.9651	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			264.80570	179.376	15.41	0.3460	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			306.99480	414.473	15.47	0.6182	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			300.39480	207.373	15.47	0.3818	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			302.29070	408.686	15.48	0.6130	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			311.24940	215.851	15.49	0.3922	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			73.98740	106.628	17.08	0.2267	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			341.40570	456.476	15.41	0.6540	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			20.65260	28.876	19.46	0.0631	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			2,014.55260	1,821.776	19.46	0.9369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,920.20410	1,754.923	19.49	0.7759	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			194.74990	236.436	19.33	0.2390	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,825.14990	1,662.036	19.33	0.7610	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.24420	8.488	21.65	0.0128	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,536.64420	5,334.088	21.65	0.9872	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.79190	2.519	21.65	0.0042	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			179.80410	219.323	19.49	0.2241	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,632.19190	6,428.119	21.65	0.9958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			276.30610	333.246	18.56	0.3187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,406.70610	1,258.846	18.56	0.6813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			257.69740	311.040	18.71	0.3011	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,488.09740	1,336.640	18.71	0.6989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			182.43090	222.407	19.47	0.2268	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,902.83090	1,738.007	19.47	0.7732	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			181.11260	220.899	19.48	0.2254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,911.51260	1,746.499	19.48	0.7746	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			185.01950	216.322	21.35	0.1693	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,306.71950	3,129.622	21.35	0.8307	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			184.46880	215.379	21.36	0.1686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,316.16880	3,138.679	21.36	0.8314	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			185.57600	217.270	21.33	0.1699	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,297.27600	3,120.570	21.33	0.8301	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			326.57100	382.759	21.72	0.2249	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,609.57100	3,406.959	21.72	0.7751	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			326.03740	381.590	21.73	0.2243	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,619.03740	3,415.790	21.73	0.7757	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			325.50660	380.425	21.74	0.2237	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,628.50660	3,424.625	21.74	0.7763	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,764.89660	3,530.465	21.92	0.7266	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			473.27950	567.852	21.93	0.2727	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,774.27950	3,539.052	21.93	0.7273	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			472.66530	566.445	21.94	0.2721	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,783.66530	3,547.645	21.94	0.7279	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			473.89660	569.264	21.92	0.2734	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												230,099,596.10	15,191	175,639

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.39970		10.29990			0.0000	519,985.00	50	8,845
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.55690		10.45530			0.0000	0.00	0	7
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.70590		10.60350			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.88250		10.74690			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.05080		10.86910			0.0000	0.00	0	0
Total AU\$ / R Future												519,985.00	50	12,157
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			112.24550	74.736	11.92	0.2915	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			216.27870	277.653	11.93	0.6995	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			116.37870	77.953	11.93	0.3005	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			210.50950	270.963	11.94	0.6904	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			120.60950	81.263	11.94	0.3096	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			222.14550	284.435	11.92	0.7085	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			246.45310	286.199	13.33	0.4669	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			451.15310	389.299	13.33	0.5331	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			243.08360	282.400	13.35	0.4623	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			457.78360	395.500	13.35	0.5377	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			239.75610	278.647	13.37	0.4577	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			464.45610	401.747	13.37	0.5423	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			116.78140	132.354	15.79	0.1954	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,473.28140	1,386.454	15.79	0.8046	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			119.01280	134.878	15.75	0.1987	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,455.51280	1,368.978	15.75	0.8013	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			117.89130	133.611	15.77	0.1970	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,464.39130	1,377.711	15.77	0.8030	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,536.20540	1,429.676	16.04	0.7342	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			216.15640	245.629	16.01	0.2690	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,519.25640	1,413.129	16.01	0.7310	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			214.62320	243.898	16.02	0.2674	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,527.72320	1,421.398	16.02	0.7326	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			213.10540	242.176	16.04	0.2658	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			303.43370	351.234	16.23	0.3152	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,604.33370	1,470.434	16.23	0.6848	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			301.68220	349.215	16.25	0.3137	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,612.58220	1,478.415	16.25	0.6863	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			299.94250	347.213	16.26	0.3122	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,620.84250	1,486.413	16.26	0.6878	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												519,985.00	50	12,157
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.46070		10.25450			0.0000	0.00	0	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.64950		10.44020			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.82760		10.61480			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 CAD/ R Future												0.00	0	20
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.76280	0.879	19.65	0.0043	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			2,126.26280	1,920.179	19.65	0.9957	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.76490	0.862	19.69	0.0042	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			2,136.26490	1,930.162	19.69	0.9958	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.76710	0.846	19.74	0.0042	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			2,146.26710	1,940.146	19.74	0.9958	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			24.03950	35.062	18.05	0.0719	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,113.83950	1,915.562	18.05	0.9281	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			24.65710	35.914	18.02	0.0736	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,094.45710	1,896.415	18.02	0.9264	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			24.34580	35.485	18.03	0.0727	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,104.14580	1,905.985	18.03	0.9273	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			73.30660	93.311	17.92	0.1326	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,188.50660	1,995.711	17.92	0.8674	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			72.86820	92.560	17.94	0.1317	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,198.06820	2,004.960	17.94	0.8683	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			72.43550	91.817	17.95	0.1307	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,207.63550	2,014.217	17.95	0.8693	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/09/2016	Foreign Exchange Future			13.93320		13.76770			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.25370		14.08270			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.55690		14.38280			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			4.21700	4.211	23.58	0.0118	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,836.51700	2,671.011	23.58	0.9882	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			4.20970	4.178	23.62	0.0117	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,846.50970	2,680.978	23.62	0.9883	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			4.20240	4.144	23.67	0.0116	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,856.50240	2,690.945	23.67	0.9884	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			84.75780	96.453	21.18	0.1160	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,702.05780	2,542.753	21.18	0.8840	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			86.00790	97.898	21.15	0.1175	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,683.30790	2,524.198	21.15	0.8825	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			85.37960	97.173	21.16	0.1168	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,692.67960	2,533.473	21.16	0.8832	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			204.42840	224.894	21.40	0.1860	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,891.62840	2,737.994	21.40	0.8140	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			206.35420	227.029	21.37	0.1876	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,873.55420	2,720.129	21.37	0.8124	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
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			205.38860	225.959	21.38	0.1868	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,882.58860	2,729.059	21.38	0.8132	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.03490		2.00840			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06300		2.03610			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08850		2.06140			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,618.27200	4,352.848	22.43	0.9959	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			2,23340	1.807	21.54	0.0042	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,418.23340	4,152.807	21.54	0.9958	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			2,25170	1.827	21.98	0.0042	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,518.25170	4,252.827	21.98	0.9958	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			2,27200	1.848	22.43	0.0041	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			58.41670	70.580	18.99	0.0713	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,197.41670	3,940.580	18.99	0.9287	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			54.95050	66.276	19.07	0.0674	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,293.95050	4,036.276	19.07	0.9326	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			51.70360	62.246	19.15	0.0636	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,390.70360	4,132.246	19.15	0.9364	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,357.00540	4,105.145	18.97	0.8672	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			166.22680	182.504	19.04	0.1280	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,452.22680	4,197.504	19.04	0.8720	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			161.65710	175.207	19.12	0.1234	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,547.65710	4,290.207	19.12	0.8766	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			171.00540	190.145	18.97	0.1328	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			2.05650		2.02970			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			369.00080	442.398	15.80	0.3779	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,272.00080	1,077.398	15.80	0.6221	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			344.86390	413.838	15.92	0.3585	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,347.86390	1,148.838	15.92	0.6415	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			394.76160	472.814	15.68	0.3980	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,197.76160	1,007.814	15.68	0.6020	0.00	0	0
Total CNH/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.04050		2.01330			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.08580		2.05760			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			3,972.59470	3,701.300	22.63	0.9875	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			5.94140	7.338	22.11	0.0146	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,772.94140	3,502.338	22.11	0.9854	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			5.60780	6.793	22.37	0.0135	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,872.60780	3,601.793	22.37	0.9865	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			5.59470	6.300	22.63	0.0125	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			59.68130	57.501	17.89	0.0623	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,183.68130	3,899.501	17.89	0.9377	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			61.04640	52.816	17.90	0.0579	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,285.04640	3,994.816	17.90	0.9421	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			62.43770	48.483	17.92	0.0537	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,386.43770	4,090.483	17.92	0.9463	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			1.74580		1.72250			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.77820		1.75430			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80800		1.78360			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			2.99700	2.648	23.74	0.0063	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,977.99700	3,744.648	23.74	0.9937	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2.96270	2.623	24.22	0.0061	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			4,077.96270	3,844.623	24.22	0.9939	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2.93320	2.602	24.70	0.0060	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			4,177.93320	3,944.602	24.70	0.9940	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			98.57660	115.732	22.56	0.1068	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,755.57660	3,533.732	22.56	0.8932	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			95.11490	111.727	22.78	0.1029	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,852.11490	3,629.727	22.78	0.8971	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			91.84400	107.944	23.00	0.0993	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,948.84400	3,725.944	23.00	0.9007	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			236.16010	268.663	21.87	0.1774	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,800.16010	3,588.663	21.87	0.8226	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			227.70320	259.240	21.99	0.1717	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,891.70320	3,679.240	21.99	0.8283	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			222.53640	253.340	22.19	0.1674	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,986.53640	3,773.340	22.19	0.8326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13260		0.13080			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13270		0.13090			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13290		0.13100			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04040		0.03960			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03870		0.03810			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03790		0.03740			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			9.77760		9.67840			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.91460		9.81380			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.04650		9.94410			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			295.65190	365.065	12.77	0.7946	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			77.25190	47.465	12.77	0.2054	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			288.81320	357.374	12.78	0.7870	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			80.41320	49.774	12.78	0.2130	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			282.06470	349.763	12.79	0.7793	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			83.66470	52.163	12.79	0.2207	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			82.74880	94.940	16.27	0.1885	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,118.94880	1,030.340	16.27	0.8115	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			81.59550	93.678	16.30	0.1863	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,127.79550	1,039.078	16.30	0.8137	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			80.45690	92.432	16.32	0.1841	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,136.65690	1,047.832	16.32	0.8159	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			150.43960	167.297	16.63	0.2375	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,296.33960	1,210.797	16.63	0.7625	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			149.01570	165.713	16.64	0.2355	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,304.91570	1,219.213	16.64	0.7645	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			147.60840	164.144	16.66	0.2336	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,313.50840	1,227.644	16.66	0.7664	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	19/09/2016	Foreign Exchange Future			1.30580		1.28820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32020		1.30130			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33230		1.31600			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			1,118.00000	942.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			1,218.00000	1,042.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			1,318.00000	1,142.000		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			987.00000	798.000		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			1,087.00000	898.000		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			1,187.00000	998.000		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			1,040.00000	877.000		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			1,140.00000	977.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,240.00000	1,077.000		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			1.29370		1.29740			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29610		1.29980			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.29850		1.30240			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			1.11910		1.11920			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12350		1.12370			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12790		1.12820			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			23,687.88000		23,371.79000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,132.27000		23,809.68000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.06810		9.94510			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.24140		10.11590			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			1.38010	1.874	18.66	0.0094	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,676.28010	1,553.774	18.66	0.9906	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.35460	1.838	18.71	0.0092	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,686.25460	1,563.738	18.71	0.9908	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.32970	1.803	18.76	0.0090	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,696.22970	1,573.703	18.76	0.9910	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			39.52190	46.774	17.69	0.0964	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,733.62190	1,615.374	17.69	0.9036	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			39.00840	46.151	17.71	0.0953	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,743.10840	1,624.751	17.71	0.9047	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			38.50300	45.538	17.73	0.0941	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,752.60300	1,634.138	17.73	0.9059	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			4.55380		4.48250			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.54580		4.47670			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			0.46870	0.704	18.55	0.0080	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			787.96870	716.904	18.55	0.9920	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.51230	0.774	18.33	0.0088	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			768.01230	696.974	18.33	0.9912	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.48990	0.738	18.44	0.0083	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			777.98990	706.938	18.44	0.9917	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			6.58890	9.710	15.60	0.0560	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			819.88890	753.910	15.60	0.9440	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			6.33570	9.371	15.63	0.0542	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			829.63570	763.571	15.63	0.9458	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			6.09260	9.045	15.67	0.0525	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			839.39260	773.246	15.67	0.9475	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			1.26430		1.24790			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.20250		1.17950			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.15440		1.13230			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 239 361 811.10	89,103	1,069,294
Total Options									305 974.94	1,650	1,948,559
Grand Total:									1,239,667,786.04	90,753	3,017,853