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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2016 Foreign Exchange Future			13.27550		13.30630			0.0000	87,618,300.00	6,600	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.27160		13.30630			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.27160		13.31100			0.0000	18,580,240.00	1,400	656
\$ / R On 16/08/2016 Foreign Exchange Future			13.26680		13.31360			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.26940		13.31610			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.27200		13.31860			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.28490		13.33150			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.28750		13.33410			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.29270		13.33920			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.30040		13.34700			0.0000	11,970,360.00	900	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.30560		13.35210			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.30820		13.35470			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.32110		13.36760			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.32630		13.37270			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.32890		13.37530			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.33920		13.38560			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.34440		13.39080			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.35470		13.40110			0.0000	539,636,717.60	40,408	490,861
\$ / R On 27/09/2016 Foreign Exchange Future			13.37530		13.42160			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.37780		13.42420			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.38300		13.42930			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/10/2016	Foreign Exchange Future			13.41900		13.46520			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			13.43180		13.47780			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.44950		13.49540			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.45210		13.49790			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.48000		13.52560			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.48760		13.53320			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.50560		13.55110			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.53420		13.57970			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.57580		13.62140			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.58890		13.63440			0.0000	181,901,015.40	13,386	111,894
\$ / R	On	13/01/2017	Foreign Exchange Future			13.65390		13.69950			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.68520		13.73070			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.80830		13.85390			0.0000	36,039,663.00	2,610	31,753
\$ / R	On	12/04/2017	Foreign Exchange Future			13.88720		13.93300			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			13.92140		13.96720			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.02570		14.06940			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.05950		14.10420			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.21380		14.26160			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.49260		14.54110			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.77140		14.82050			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.05010		15.10000			0.0000	0.00	0	70
Total \$ / R Future												875,746,296.00	65,304	803,515
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			0.00000	0.000	11.20	0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,213.70000	2,244.500	11.20	1.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			606.30000	575.500	11.20	1.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			0.00000	0.000	11.20	0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			0.00990	0.000	11.20	0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			1,123.70990	1,154.500	11.20	1.0000	0.00	0	0
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			0.13810	0.012	36.65	0.0002	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			903.83810	938.412	36.65	0.9998	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.11880	0.098	63.70	0.0004	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			3,299.11880	3,338.498	63.70	0.9996	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.01620	0.015	40.13	0.0001	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,496.41620	2,543.215	40.13	0.9999	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.01330	0.014	36.71	0.0001	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,523.91330	2,570.614	36.71	0.9999	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.31290	0.319	67.48	0.0010	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			4,074.21290	4,120.919	67.48	0.9990	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			1.82880	1.076	22.48	0.0085	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			905.72880	951.676	22.48	0.9915	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.96110	0.445	24.17	0.0036	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			1,114.86110	1,161.045	24.17	0.9964	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.00020	0.016	36.21	0.0001	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,691.40020	2,738.016	36.21	0.9999	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.06180	0.046	32.13	0.0002	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	23/08/2016	Foreign Exchange Option	16.31	Put			2,978.56180	3,025.146	32.13	0.9998	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			173.43830	143.907	15.94	0.4736	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			159.33830	176.407	15.94	0.5264	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			13.00780	9.197	18.33	0.0487	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			758.90780	801.697	18.33	0.9513	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			7.79770	5.483	19.27	0.0297	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			913.69770	957.983	19.27	0.9703	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.01550	0.024	39.20	0.0001	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,590.81550	4,637.324	39.20	0.9999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,540.12750	1,493.061	20.76	0.9978	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.92750	0.361	20.76	0.0022	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			118.75240	95.698	16.68	0.3297	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			279.55240	302.998	16.68	0.6703	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.03140	0.047	39.20	0.0002	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,360.83140	4,407.347	39.20	0.9998	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.36300	0.221	26.73	0.0010	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,653.36300	2,699.821	26.73	0.9990	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			3.73010	2.669	20.65	0.0128	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,406.73010	1,452.269	20.65	0.9872	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1.59480	1.077	22.53	0.0052	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,794.59480	1,840.677	22.53	0.9948	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			1.56290	1.054	22.58	0.0051	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,804.56290	1,850.654	22.58	0.9949	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			19.49230	14.329	18.47	0.0617	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			852.49230	893.929	18.47	0.9383	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			65.76950	51.764	17.54	0.1785	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			543.66950	576.164	17.54	0.8215	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			3.32470	2.541	21.24	0.0114	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,571.22470	1,616.941	21.24	0.9886	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			52.27120	40.781	17.96	0.1419	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			647.57120	682.581	17.96	0.8581	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			33.60160	25.923	18.37	0.0959	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			788.90160	827.723	18.37	0.9041	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.27250	0.107	31.82	0.0004	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,432.67250	4,479.007	31.82	0.9996	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			186.06740	158.348	16.61	0.3902	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			318.46740	337.248	16.61	0.6098	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			123.46090	102.489	17.18	0.2780	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			455.86090	481.389	17.18	0.7220	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.31230	0.125	31.82	0.0004	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,372.71230	4,419.025	31.82	0.9996	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			115.26730	95.592	17.52	0.2529	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			522.56730	549.292	17.52	0.7471	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.10790	0.585	31.82	0.0018	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,928.40790	3,974.285	31.82	0.9982	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			8.51860	6.289	20.57	0.0223	0.00	0	133

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,633.21860	1,677.389	20.57	0.9777	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		1.04490	0.705	26.54	0.0024	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		3,125.74490	3,171.805	26.54	0.9976	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		0.50330	0.274	32.23	0.0008	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		4,425.20330	4,471.374	32.23	0.9992	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		205.95140	176.968	16.80	0.4030	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		330.65140	348.068	16.80	0.5970	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		13.36630	10.321	20.29	0.0330	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,577.76630	1,621.121	20.29	0.9670	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.09280	0.059	31.30	0.0002	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		5,324.49280	5,370.859	31.30	0.9998	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		333.89890	297.252	16.36	0.5422	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		233.09890	242.852	16.36	0.4578	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		328.66740	292.319	16.38	0.5363	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		237.86740	247.919	16.38	0.4637	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		323.49330	287.448	16.40	0.5304	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		242.69330	253.048	16.40	0.4696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		380.66650	343.494	16.29	0.5748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		219.56650	228.794	16.29	0.4252	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		353.62560	317.850	16.37	0.5468	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		242.52560	253.150	16.37	0.4532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		348.38260	312.893	16.38	0.5412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		247.28260	258.193	16.38	0.4588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		234.13900	207.295	17.03	0.4027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		393.03900	412.595	17.03	0.5973	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		164.81320	144.137	17.62	0.3031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		543.71320	569.437	17.62	0.6969	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		343.19450	307.992	16.40	0.5356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		252.09450	263.292	16.40	0.4644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		256.91590	228.313	16.87	0.4330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		355.81590	373.613	16.87	0.5670	0.00	0	12,700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		68.02120	58.091	18.93	0.1414	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		966.92120	1,003.391	18.93	0.8586	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		193.70560	170.301	17.35	0.3461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		472.60560	495.601	17.35	0.6539	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		187.59270	164.746	17.41	0.3372	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		486.49270	510.046	17.41	0.6628	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		38.45520	32.566	19.70	0.0848	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,257.35520	1,297.866	19.70	0.9152	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		114.45750	99.148	18.22	0.2228	0.00	0	1,100
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		713.35750	744.448	18.22	0.7772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		81.09230	69.517	18.69	0.1651	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		879.99230	914.817	18.69	0.8349	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		29.86180	24.888	19.97	0.0668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,388.76180	1,430.188	19.97	0.9332	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		47.67460	40.474	19.41	0.1029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			1,146.57460	1,185.774	19.41	0.8971	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			39.86030	33.768	19.65	0.0876	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			1,238.76030	1,279.068	19.65	0.9124	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			12.60560	9.775	20.52	0.0290	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,811.50560	1,855.075	20.52	0.9710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			33.30930	28.171	19.89	0.0744	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			1,332.20930	1,373.471	19.89	0.9256	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			32.13290	27.034	19.92	0.0718	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			1,351.03290	1,392.335	19.92	0.9282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			5.68230	4.062	21.02	0.0130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			2,204.58230	2,249.362	21.02	0.9870	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			25.08290	20.629	20.08	0.0566	20,629.40	1,000	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			1,473.98290	1,515.929	20.08	0.9434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			18.70790	15.025	20.27	0.0427	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,617.60790	1,660.325	20.27	0.9573	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			2.56110	1.664	21.53	0.0057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,601.46110	2,646.964	21.53	0.9943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			10.33520	7.864	20.65	0.0238	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,909.23520	1,953.164	20.65	0.9762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			6.93770	5.069	20.90	0.0159	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			2,105.83770	2,150.369	20.90	0.9841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1.97410	1.549	23.66	0.0049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,960.87410	3,006.849	23.66	0.9951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			4.65410	3.253	21.15	0.0106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			2,303.55410	2,348.553	21.15	0.9894	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			3.38300	2.276	21.35	0.0076	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			2,462.28300	2,507.576	21.35	0.9924	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			1.88920	1.505	25.33	0.0045	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			3,240.78920	3,286.805	25.33	0.9955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			2.41310	1.651	21.70	0.0056	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,631.31310	2,676.951	21.70	0.9944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			2.01180	1.571	23.13	0.0050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,870.91180	2,916.871	23.13	0.9950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1.85040	1.490	26.63	0.0042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,460.75040	3,506.790	26.63	0.9958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			1.96280	1.543	23.84	0.0048	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,990.86280	3,036.843	23.84	0.9952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1.92310	1.521	24.55	0.0046	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			3,110.82310	3,156.821	24.55	0.9954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1.03810	0.757	29.54	0.0021	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,299.93810	4,346.057	29.54	0.9979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			1.88470	1.503	25.45	0.0044	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,260.78470	3,306.803	25.45	0.9956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			1.87650	1.499	25.68	0.0044	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,300.77650	3,346.799	25.68	0.9956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.02260	0.014	29.54	0.0000	0.00	0	17,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		6,148.92260	6,195.314	29.54	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1.83590	1.488	27.46	0.0041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,600.73590	3,646.788	27.46	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1.51770	1.123	29.54	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		4,100.41770	4,146.423	29.54	0.9970	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		50.92350	44.840	19.96	0.1015	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,319.32350	1,359.540	19.96	0.8985	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.59530	0.385	27.44	0.0011	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,826.39530	4,872.585	27.44	0.9989	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.44040	0.280	27.44	0.0008	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,986.24040	5,032.480	27.44	0.9992	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,629.37870	1,582.461	16.38	0.9839	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.17870	4.661	16.38	0.0161	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		302.61360	275.237	17.12	0.4541	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		378.41360	397.437	17.12	0.5459	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		20.90620	18.677	20.88	0.0452	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,891.60620	1,935.677	20.88	0.9548	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		26.14900	23.705	21.84	0.0481	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		2,250.94900	2,294.705	21.84	0.9519	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		120.53890	111.403	19.91	0.1830	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		1,222.73890	1,259.603	19.91	0.8170	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		434.68380	409.686	17.72	0.4976	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		439.28380	460.186	17.72	0.5024	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.55020	0.393	23.28	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,275.15020	5,320.893	23.28	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.47870	0.340	23.28	0.0009	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,355.07870	5,400.840	23.28	0.9991	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,716.06900	1,669.054	17.20	0.9561	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		20.66900	19.554	17.20	0.0439	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		563.78340	533.152	17.36	0.5909	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		315.88340	331.052	17.36	0.4091	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		87.63740	82.577	21.07	0.1317	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,649.73740	1,690.477	21.07	0.8683	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		28.29650	27.035	23.04	0.0476	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,670.39650	2,714.935	23.04	0.9524	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		34.09750	33.550	23.58	0.0532	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,868.49750	2,913.550	23.58	0.9468	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		126.10790	121.122	21.01	0.1706	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,550.50790	1,591.122	21.01	0.8294	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		35.95460	35.311	23.46	0.0558	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,810.35460	2,855.311	23.46	0.9442	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		254.75780	244.346	19.65	0.3045	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		971.55780	1,006.746	19.65	0.6955	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		459.66200	439.571	18.31	0.4820	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		526.46200	551.971	18.31	0.5180	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		28.55620	29.247	25.39	0.0424	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,567.45620	3,613.647	25.39	0.9576	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			650.08160	623.017	17.74	0.5970	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			358.98160	377.417	17.74	0.4030	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			84.99640	83.283	22.16	0.1155	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			2,133.89640	2,177.683	22.16	0.8845	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,817.75260	1,773.671	17.33	0.9325	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			38.05260	39.471	17.33	0.0675	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			570.33620	548.320	18.03	0.5299	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			490.63620	514.120	18.03	0.4701	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			4.65140	4.797	26.44	0.0078	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,824.95140	5,870.597	26.44	0.9922	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,153.60250	1,116.217	17.00	0.7787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			172.20250	180.417	17.00	0.2213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,146.14150	1,108.888	17.00	0.7763	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			174.74150	183.088	17.00	0.2237	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,138.70900	1,101.585	17.01	0.7738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			177.30900	185.785	17.01	0.2262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			117.99460	116.388	22.12	0.1357	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,333.59460	2,377.488	22.12	0.8643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			151.28300	148.433	21.54	0.1687	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			2,016.88300	2,059.533	21.54	0.8313	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			143.88040	141.313	21.66	0.1615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			2,079.48040	2,122.413	21.66	0.8385	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			133.03180	130.873	21.84	0.1508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,178.63180	2,221.973	21.84	0.8492	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			188.00270	183.728	21.05	0.2035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,753.60270	1,794.828	21.05	0.7965	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			186.63600	182.415	21.06	0.2022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,762.23600	1,803.515	21.06	0.7978	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			162.58360	159.301	21.38	0.1796	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,928.18360	1,970.401	21.38	0.8204	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			232.60130	226.565	20.57	0.2437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,508.20130	1,547.665	20.57	0.7563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			220.90580	215.335	20.68	0.2333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,566.50580	1,606.435	20.68	0.7667	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			217.67880	212.235	20.71	0.2305	424,470.20	2,000	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,583.27880	1,623.335	20.71	0.7695	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			285.09240	277.370	20.08	0.2891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,280.69240	1,318.470	20.08	0.7109	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			271.24250	264.087	20.22	0.2772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,336.84250	1,375.187	20.22	0.7228	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			252.28840	245.473	20.38	0.2608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,417.88840	1,456.573	20.38	0.7392	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			361.21400	350.418	19.43	0.3513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			1,026.81400	1,061.518	19.43	0.6487	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			324.26690	314.954	19.72	0.3216	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		1,139.86690	1,176.054	19.72	0.6784	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		312.84520	303.997	19.82	0.3123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,178.44520	1,215.096	19.82	0.6877	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		393.87950	381.787	19.19	0.3766	2,748,866.40	7,200	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		939.47950	972.887	19.19	0.6234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		388.23170	376.364	19.23	0.3723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		953.83170	987.464	19.23	0.6277	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		379.91830	368.378	19.29	0.3658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		975.51830	1,009.478	19.29	0.6342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		559.36310	540.592	18.31	0.4921	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		624.96310	651.692	18.31	0.5079	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		539.36660	521.329	18.40	0.4791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		654.96660	682.429	18.40	0.5209	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		448.93240	434.350	18.84	0.4173	868,699.40	2,000	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		814.53240	845.450	18.84	0.5827	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		0.00000	703.604	17.81	0.5898	1,970,092.32	2,800	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		0.00000	454.704	17.81	0.4102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		723.79860	698.535	17.82	0.5870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		439.39860	459.635	17.82	0.4130	3,006,015.52	6,540	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		648.72650	625.956	18.01	0.5457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		514.32650	537.056	18.01	0.4543	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		755.65410	729.392	17.74	0.6037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		411.25410	430.492	17.74	0.3963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		750.26990	724.176	17.76	0.6009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		415.86990	435.276	17.76	0.3991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		744.91830	718.990	17.77	0.5982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		420.51830	440.090	17.77	0.4018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		924.64940	893.642	17.38	0.6840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		290.24940	304.742	17.38	0.3160	0.00	0	147,750
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		794.15930	766.736	17.66	0.6232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		379.75930	397.836	17.66	0.3768	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00270	0.003	26.04	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,305.60270	13,351.103	26.04	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		1,880.53520	1,835.579	16.89	0.9266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		46.13520	46.679	16.89	0.0734	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,277.42440	1,238.590	16.88	0.8105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		143.02440	149.690	16.88	0.1895	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		1.35580	1.469	26.04	0.0024	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,666.95580	7,712.569	26.04	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		0.00000	1,170.484	16.93	0.7899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		0.00000	171.584	16.93	0.2101	823,603.20	4,800	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.22070	0.248	26.04	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,375.82070	9,421.348	26.04	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		2.04570	2.199	26.04	0.0036	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,267.64570	7,313.299	26.04	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		1.84680	1.989	26.04	0.0032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,367.44680	7,413.089	26.04	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.44260	1.561	26.04	0.0026	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,607.04260	7,652.661	26.04	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			3.75050	3.986	26.04	0.0061	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,669.35050	6,715.086	26.04	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.53210	3.758	26.04	0.0058	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,729.13210	6,774.858	26.04	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.26530	2.430	26.04	0.0039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,167.86530	7,213.530	26.04	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			5.30650	5.603	26.04	0.0084	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,320.90650	6,366.703	26.04	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			4.66750	4.940	26.04	0.0075	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,450.26750	6,496.040	26.04	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			4.31160	4.570	26.04	0.0069	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,529.91160	6,575.670	26.04	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			6.77790	7.125	26.04	0.0104	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,072.37790	6,118.225	26.04	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			6.45560	6.792	26.04	0.0100	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,122.05560	6,167.892	26.04	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			6.08800	6.412	26.04	0.0095	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,181.68800	6,227.512	26.04	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			13.25090	13.765	26.04	0.0188	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,378.85090	5,424.865	26.04	0.9812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			11.49980	11.976	26.04	0.0166	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,527.09980	5,573.076	26.04	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			10.45680	10.908	26.04	0.0153	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,626.05680	5,672.008	26.04	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			22.06850	22.728	26.04	0.0294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,837.66850	4,883.828	26.04	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			14.69200	15.235	26.04	0.0206	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,270.29200	5,316.335	26.04	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			13.50250	14.022	26.04	0.0191	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,359.10250	5,405.122	26.04	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			30.28020	31.025	26.04	0.0386	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,495.88020	4,542.125	26.04	0.9614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			29.74320	30.484	26.04	0.0381	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,515.34320	4,561.584	26.04	0.9619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			22.88860	23.559	26.04	0.0303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,798.48860	4,844.659	26.04	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			33.10360	33.870	26.04	0.0417	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,398.70360	4,444.970	26.04	0.9583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			32.23190	32.992	26.04	0.0408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,427.83190	4,474.092	26.04	0.9592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			31.38160	32.135	26.04	0.0399	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,456.98160	4,503.235	26.04	0.9601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			44.63230	45.452	26.04	0.0539	0.00	0	15,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,070.23230	4,116.552	26.04	0.9461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			43.48270	44.299	26.04	0.0527	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,099.08270	4,145.399	26.04	0.9473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.00000	43.173	26.04	0.0515	282,353.38	6,540	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			0.00000	4,174.273	26.04	0.9485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			65.27180	67.243	25.09	0.0777	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,430.87180	3,478.343	25.09	0.9223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			51.25040	52.082	26.04	0.0606	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,916.85040	3,963.182	26.04	0.9394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			50.81180	51.643	26.04	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,926.41180	3,972.743	26.04	0.9398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			67.77000	69.662	24.85	0.0807	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,343.37000	3,390.762	24.85	0.9193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			66.64030	68.568	24.96	0.0793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,382.24030	3,429.668	24.96	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			66.36330	68.299	24.98	0.0790	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,391.96330	3,439.399	24.98	0.9210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			72.29470	74.039	24.44	0.0861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,197.89470	3,245.139	24.44	0.9139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			71.97840	73.733	24.47	0.0857	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,207.57840	3,254.833	24.47	0.9143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			70.12450	71.940	24.63	0.0835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,265.72450	3,313.040	24.63	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			80.23740	81.707	23.81	0.0955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,975.83740	3,022.807	23.81	0.9045	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			79.49320	80.990	23.87	0.0946	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,995.09320	3,042.090	23.87	0.9054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			74.57590	76.243	24.25	0.0888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,130.17590	3,177.343	24.25	0.9112	20,970,462.48	6,600	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			89.17820	90.320	23.21	0.1060	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,764.77820	2,811.420	23.21	0.8940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			85.34560	86.630	23.46	0.1015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,850.94560	2,897.730	23.46	0.8985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			82.53450	83.923	23.65	0.0982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,918.13450	2,965.023	23.65	0.9018	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			117.17050	115.594	22.14	0.1349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,342.77050	2,386.694	22.14	0.8651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			106.27930	105.093	22.37	0.1237	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,471.87930	2,516.193	22.37	0.8763	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			94.22680	95.173	22.92	0.1118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,659.82680	2,706.273	22.92	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			122.21260	120.453	22.04	0.1400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,287.81260	2,331.553	22.04	0.8600	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			121.35580	119.628	22.06	0.1391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,296.95580	2,340.728	22.06	0.8609	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			547.23710	531.321	18.66	0.4540	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	13/01/2017	Foreign Exchange Option	13.95	Put			797.73710	827.421	18.66	0.5460	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			132.06680	130.568	22.32	0.1378	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,602.56680	2,646.668	22.32	0.8622	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			532.30670	517.996	18.85	0.4323	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			901.60670	932.796	18.85	0.5677	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			178.93480	176.321	21.80	0.1737	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,338.23480	2,381.121	21.80	0.8263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			355.56680	349.705	20.83	0.2782	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,861.66680	1,901.405	20.83	0.7218	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			298.72880	294.562	21.30	0.2402	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,144.82880	2,186.262	21.30	0.7598	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			181.77680	182.073	22.90	0.1554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,077.87680	3,123.773	22.90	0.8446	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			166.51410	167.398	23.44	0.1426	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,312.61410	3,359.098	23.44	0.8574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			357.41030	351.491	20.81	0.2795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,853.51030	1,893.190	20.81	0.7205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			94.04360	94.655	25.48	0.0831	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,680.14360	4,726.355	25.48	0.9169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			66.56880	67.257	25.48	0.0620	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,212.66880	5,258.957	25.48	0.9380	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			292.73770	288.748	21.35	0.2360	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,178.83770	2,220.448	21.35	0.7640	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			52.41100	53.098	25.48	0.0505	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,578.51100	5,624.798	25.48	0.9495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.73750	14.151	25.48	0.0157	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,579.83750	7,625.851	25.48	0.9843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			94.61830	95.227	25.48	0.0835	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,670.71830	4,716.927	25.48	0.9165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,791.26680	1,752.003	16.58	0.8505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			137.36680	143.703	16.58	0.1495	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			380.13300	373.762	20.65	0.2943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,756.23300	1,795.462	20.65	0.7057	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			359.26420	353.290	20.80	0.2807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,845.36420	1,884.990	20.80	0.7193	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			209.54430	213.343	23.30	0.1653	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,296.54430	3,346.143	23.30	0.8347	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			828.56650	810.944	18.56	0.5184	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			845.56650	873.744	18.56	0.4816	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			808.14320	792.681	18.76	0.4991	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			940.94320	971.281	18.76	0.5009	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			259.40890	259.041	22.46	0.1943	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,962.20890	3,007.641	22.46	0.8057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			541.64090	537.876	20.76	0.3343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,982.24090	2,022.176	20.76	0.6657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			539.55040	535.828	20.77	0.3332	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,990.15040	2,030.128	20.77	0.6668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			488.42090	485.749	21.12	0.3064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			436.24830	450.687	17.46	0.2908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,059.83290	1,089.985	18.92	0.4981	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			687.56120	679.984	19.84	0.4074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,508.16120	1,544.284	19.84	0.5926	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			240.32850	243.543	24.97	0.1584	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,320.92850	4,367.843	24.97	0.8416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,505.64830	1,476.387	17.46	0.7092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,776.77330	4,823.812	25.16	0.8662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			119.76820	122.728	25.16	0.0891	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,760.36820	5,807.028	25.16	0.9109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			537.46480	533.794	20.79	0.3321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,998.06480	2,038.094	20.79	0.6679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			899.23290	885.685	18.92	0.5019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,199.02090	2,240.049	21.12	0.6936	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			345.74930	345.818	22.37	0.2269	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,006.34930	3,050.118	22.37	0.7731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			543.74100	539.934	20.75	0.3354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,974.34100	2,014.234	20.75	0.6646	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			196.17330	199.512	25.16	0.1338	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			280.37310	285.747	24.60	0.1772	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,156.17310	4,206.247	24.60	0.8228	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,062.81680	1,046.078	18.53	0.5528	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			908.61680	936.578	18.53	0.4472	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			437.81890	439.627	23.18	0.2415	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,546.21890	3,595.827	23.18	0.7585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			436.88120	438.730	23.20	0.2410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,555.28120	3,604.930	23.20	0.7590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			435.94730	437.832	23.22	0.2405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,564.34730	3,614.032	23.22	0.7595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			627.58750	623.998	22.72	0.2946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,396.48750	3,441.398	22.72	0.7054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			871.66790	862.471	21.23	0.3908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,330.56790	2,369.871	21.23	0.6092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			630.55200	626.889	22.70	0.2959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,379.45200	3,424.289	22.70	0.7041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			629.06430	625.444	22.71	0.2953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,387.96430	3,432.844	22.71	0.7047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			793.55670	787.097	22.65	0.3279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,463.05670	3,505.697	22.65	0.6721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			791.88640	785.463	22.66	0.3273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,471.38640	3,514.063	22.66	0.6727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			790.21440	783.833	22.67	0.3267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,479.71440	3,522.433	22.67	0.6733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			954.52480	945.497	22.63	0.3541	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	18/06/2018	Foreign Exchange Option	17.71	Put			3,564.52480	3,605.397	22.63	0.6459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,309.69120	2,274.121	18.84	0.6956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			849.69120	864.021	18.84	0.3044	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			958.18370	949.070	22.61	0.3552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,548.18370	3,588.970	22.61	0.6448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			956.35560	947.281	22.62	0.3546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,556.35560	3,597.181	22.62	0.6454	0.00	0	0
Total \$ / R Option												31,115,192.30	39,480	1,856,155
Total \$ / R												906,861,488.30	104,784	2,659,670
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.35470		13.40110			0.0000	547,542.70	41	701
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.58890		13.63440			0.0000	203,833.50	15	112
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.80830		13.85390			0.0000	0.00	0	52
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.02570		14.06940			0.0000	0.00	0	3
Total \$ / R MAXI Future												751,376.20	56	868
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			1,907.92160	1,534.812	20.26	0.0435	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			160,797.92160	165,064.812	20.26	0.9565	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,870.78720	1,502.490	20.27	0.0427	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			161,760.78720	166,032.490	20.27	0.9573	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			1,834.40000	1,470.818	20.28	0.0419	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			162,724.40000	167,000.818	20.28	0.9581	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			22,035.75520	21,486.225	20.74	0.2324	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			157,595.75520	161,596.224	20.74	0.7676	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			21,881.71170	21,329.828	20.76	0.2310	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			158,441.71170	162,439.828	20.76	0.7690	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			21,720.06050	21,174.378	20.77	0.2296	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			159,280.06050	163,284.378	20.77	0.7704	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			331,261.40930	335,909.775	23.44	0.8574	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			16,594.52230	16,685.194	23.46	0.1421	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			332,204.52230	336,855.194	23.46	0.8579	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,708.37390	16,794.659	23.42	0.1431	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			330,318.37390	334,964.659	23.42	0.8569	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,651.40930	16,739.775	23.44	0.1426	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			39,269.22950	39,189.966	21.90	0.2539	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			269,329.22950	273,619.966	21.90	0.7461	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			39,128.22670	39,051.930	21.91	0.2531	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			270,188.22670	274,481.930	21.91	0.7469	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			38,987.86450	38,914.105	21.92	0.2523	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			271,047.86450	275,344.105	21.92	0.7477	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												751,376.20	56	868
£ / R	On	15/08/2016	Foreign Exchange Future			17.20930		17.31360			0.0000	0.00	0	131

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/08/2016	Foreign Exchange Future			17.21000		17.32420			0.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future			17.25610		17.36990			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			17.28460		17.39890			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			17.32640		17.44190			0.0000	210,411,801.60	12,144	49,185
£ / R	On	19/12/2016	Foreign Exchange Future			17.66340		17.78190			0.0000	1,766,340.00	100	2,522
£ / R	On	13/03/2017	Foreign Exchange Future			17.98340		18.10460			0.0000	0.00	0	1,274
£ / R	On	25/04/2017	Foreign Exchange Future			18.15080		18.27440			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.31050		18.43330			0.0000	54,931.50	3	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.01070		19.14400			0.0000	0.00	0	520
Total £ / R Future												212,233,073.10	12,247	91,100
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			0.07570	0.042	45.36	0.0002	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			3,056.47570	3,160.742	45.36	0.9998	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.87170	0.397	25.03	0.0023	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,676.67170	1,790.397	25.03	0.9977	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			8.60260	5.754	20.15	0.0196	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,678.70260	1,789.654	20.15	0.9804	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,451.10110	8,565.400	29.56	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,851.86280	4,965.733	28.84	0.9991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.75960	0.331	28.86	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,861.85960	4,975.731	28.86	0.9991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.75650	0.328	28.89	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,871.85650	4,985.728	28.89	0.9991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00110	0.000	29.56	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1.32210	0.862	25.82	0.0024	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,802.42210	3,916.262	25.82	0.9976	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.76280	0.334	28.84	0.0009	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			33.71010	24.949	16.93	0.0614	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,491.81010	1,598.549	16.93	0.9386	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			9.14330	7.436	19.56	0.0188	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,397.24330	2,511.036	19.56	0.9812	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			5.16580	4.164	21.89	0.0101	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,561.09130	5,675.898	32.21	0.9958	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.95300	2.268	32.21	0.0041	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,571.05300	5,685.868	32.21	0.9959	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,462.09700	4,577.347	28.75	0.9928	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			4.26800	4.101	31.95	0.0071	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			5,062.36800	5,177.701	31.95	0.9929	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.12420	0.088	32.21	0.0002	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,858.22420	7,973.688	32.21	0.9998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.99130	2.298	32.21	0.0042	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			3,073.26580	3,187.764	21.89	0.9899	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			3.03010	2.329	32.21	0.0042	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,551.13010	5,665.929	32.21	0.9958	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.35840	1.021	32.21	0.0020	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			6,159.45840	6,274.621	32.21	0.9980	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	21.90	Call			3.99700	3.747	28.75	0.0072	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			51.01510	49.134	24.12	0.0489	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,919.11510	5,035.734	24.12	0.9511	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.62380	2.238	25.00	0.0029	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,160.72380	9,278.838	25.00	0.9971	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			51.14710	49.228	24.06	0.0491	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,107.18200	1,183.977	17.53	0.6343	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,277.02420	5,392.518	25.00	0.9552	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			18.17130	15.914	25.00	0.0175	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,696.27130	6,812.514	25.00	0.9825	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,052.38860	976.543	16.34	0.6417	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			400.48860	443.143	16.34	0.3583	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			479.08200	437.377	17.53	0.3657	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,899.24710	5,015.828	24.06	0.9509	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			51.08030	49.181	24.09	0.0490	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,909.18030	5,025.781	24.09	0.9510	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			63.80320	58.761	20.49	0.0652	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,691.90320	3,805.362	20.49	0.9348	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			48.92420	45.918	25.00	0.0448	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			88.88380	79.005	22.48	0.0627	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,744.28380	5,855.605	22.48	0.9373	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			89.86170	79.893	22.48	0.0634	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,725.26170	5,836.493	22.48	0.9366	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			89.37150	79.447	22.48	0.0630	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,734.77150	5,846.047	22.48	0.9370	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			148.48910	135.248	23.06	0.0897	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,854.08910	5,964.448	23.06	0.9103	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			5,606.70000	5,729.500		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			5,586.70000	5,709.500		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			5,596.70000	5,719.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			434.66790	414.927	22.52	0.1739	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,450.66790	6,564.227	22.52	0.8261	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			437.06680	417.231	22.52	0.1747	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,433.06680	6,546.531	22.52	0.8253	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			435.86590	416.078	22.52	0.1743	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,441.86590	6,555.378	22.52	0.8257	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												212,233,073.10	12,247	146,682
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13198		0.13250			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13484		0.13536			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13758		0.13811			0.0000	0.00	0	1,368

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			0.14040		0.14094			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			2,250.30890	2,198.259	18.99	0.9985	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.40890	0.359	18.99	0.0015	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,257.28420	1,204.980	15.36	0.9726	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			7.38420	7.080	15.36	0.0274	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			426.40210	388.258	16.29	0.6219	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			176.50210	190.358	16.29	0.3781	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,463.90000	27,516.300	28.54	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,463.90000	28,516.300	28.54	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,463.90000	29,516.300	28.54	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			708.40720	677.324	18.71	0.4800	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			897.20720	919.224	18.71	0.5200	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			431.68360	412.462	20.53	0.3188	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,620.48360	1,654.361	20.53	0.6812	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			270.18500	257.892	22.19	0.2108	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,458.98500	2,499.792	22.19	0.7892	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,616.95910	1,645.717	20.57	0.5998	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			499.09430	481.984	22.09	0.2953	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,405.39430	2,442.484	22.09	0.7047	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			353.83540	341.574	23.33	0.2180	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,260.13540	3,302.074	23.33	0.7820	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			710.65910	685.217	20.57	0.4002	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			14.83470		14.85740			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			14.86180		14.89340			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			14.94660		14.97930			0.0000	7,727,392.20	517	32,992
€ / R	On	30/09/2016	Foreign Exchange Future			14.98610		15.01880			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.26960		15.30210			0.0000	0.00	0	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.57830		15.61050			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			15.89700		15.92840			0.0000	79,485.00	5	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.16900		16.20380			0.0000	0.00	0	0
Total € / R Future												7,806,877.20	522	134,136
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			0.06130	0.039	34.53	0.0003	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,952.66130	1,975.339	34.53	0.9997	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			12.65380	9.617	18.47	0.0429	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			979.25380	1,007.817	18.47	0.9571	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			291.11890	300.395	15.59	0.4864	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			10.88090	9.153	19.85	0.0255	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,031.58090	2,062.553	19.85	0.9745	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			366.26340	341.406	15.51	0.5504	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			256.96340	264.806	15.51	0.4496	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			330.41890	306.995	15.59	0.5136	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			83.13560	73.987	17.35	0.1681	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			913.83560	937.387	17.35	0.8319	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			325.50510	302.291	15.60	0.5084	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			296.20510	305.691	15.60	0.4916	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			17.82000	14.974	18.95	0.0409	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,718.52000	1,748.374	18.95	0.9591	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			320.88200	297.849	15.62	0.5032	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			301.58200	311.249	15.62	0.4968	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			22.83850	20.653	19.71	0.0469	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,984.03850	2,014.553	19.71	0.9531	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,894.94200	1,920.204	19.54	0.8071	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			202.47660	194.750	19.40	0.2065	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,800.37660	1,825.150	19.40	0.7935	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.30390	6.244	21.58	0.0098	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,504.20390	5,536.644	21.58	0.9902	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.79960	1.792	21.58	0.0031	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			187.04200	179.804	19.54	0.1929	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,599.69960	6,632.192	21.58	0.9969	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			286.20200	276.306	18.62	0.2786	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,384.10200	1,406.706	18.62	0.7214	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			267.01420	257.697	18.78	0.2626	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,464.91420	1,488.097	18.78	0.7374	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			189.75750	182.431	19.51	0.1953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,877.65750	1,902.831	19.51	0.8047	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			188.39470	181.113	19.52	0.1941	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,886.29470	1,911.513	19.52	0.8059	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			189.39280	185.020	21.36	0.1504	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,278.89280	3,306.720	21.36	0.8496	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			188.82630	184.469	21.39	0.1499	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,288.32630	3,316.169	21.39	0.8501	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			190.20950	185.576	21.34	0.1509	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,269.70950	3,297.276	21.34	0.8491	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			328.98280	326.571	21.66	0.2012	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,580.58280	3,609.571	21.66	0.7988	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			328.43840	326.037	21.68	0.2007	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,590.03840	3,619.037	21.68	0.7993	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			327.90090	325.507	21.70	0.2003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,599.50090	3,628.507	21.70	0.7997	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			476.97500	473.897	21.70	0.2425	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,733.17500	3,764.897	21.70	0.7575	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	18/09/2017	Foreign Exchange Option	19.47	Call			476.34980	473.279	21.72	0.2421	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,742.54980	3,774.280	21.72	0.7579	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			475.72230	472.665	21.75	0.2416	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,751.92230	3,783.665	21.75	0.7584	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												7,806,877.20	522	180,508
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.29990		10.33290			0.0000	0.00	0	8,795
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.45530		10.48760			0.0000	0.00	0	7
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.60350		10.63550			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.74690		10.77810			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.86910		10.90500			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	12,107
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			112.02950	116.379	12.08	0.3949	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			238.86280	210.510	12.08	0.5955	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			115.96280	120.610	12.08	0.4045	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			251.08800	222.145	12.07	0.6147	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			108.18800	112.245	12.07	0.3853	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			244.92950	216.279	12.08	0.6051	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			257.51410	243.084	13.51	0.4161	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			439.91410	457.784	13.51	0.5839	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			253.99160	239.756	13.53	0.4118	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			446.39160	464.456	13.53	0.5882	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			261.07970	246.453	13.49	0.4205	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			433.47970	451.153	13.49	0.5795	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			121.14490	117.891	15.89	0.1784	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,435.64490	1,464.391	15.89	0.8216	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			119.98580	116.781	15.91	0.1769	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,444.48580	1,473.281	15.91	0.8231	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			122.31840	119.013	15.88	0.1799	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,426.81840	1,455.513	15.88	0.8201	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,489.35590	1,519.256	16.15	0.7555	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			215.88800	214.623	16.16	0.2430	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,497.78800	1,527.723	16.16	0.7570	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			214.33570	213.105	16.18	0.2415	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,506.23570	1,536.205	16.18	0.7585	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			217.45590	216.156	16.15	0.2445	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			306.56670	303.434	16.38	0.2841	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,571.56670	1,604.334	16.38	0.7159	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			304.75850	301.682	16.39	0.2827	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,579.75850	1,612.582	16.39	0.7173	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			302.96620	299.943	16.41	0.2813	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,587.96620	1,620.843	16.41	0.7187	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	12,107
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.25450		10.27120			0.0000	0.00	0	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.44020		10.45630			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.61480		10.63160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.84450	0.763	21.15	0.0036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			2,109.64450	2,126.263	21.15	0.9964	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.84680	0.765	21.24	0.0036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			2,119.64680	2,136.265	21.24	0.9964	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.84900	0.767	21.33	0.0036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			2,129.64900	2,146.267	21.33	0.9964	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			25.12960	24.039	18.23	0.0523	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,098.82960	2,113.840	18.23	0.9477	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			25.75200	24.657	18.20	0.0536	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,079.45200	2,094.457	18.20	0.9464	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			25.43870	24.346	18.21	0.0530	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,089.13870	2,104.146	18.21	0.9470	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			73.43270	73.307	18.22	0.1088	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,171.83270	2,188.507	18.22	0.8912	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			72.83350	72.868	18.25	0.1082	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,181.23350	2,198.068	18.25	0.8918	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			72.24000	72.436	18.27	0.1075	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,190.64000	2,207.635	18.27	0.8925	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			13.76770		13.74270			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.08270		14.05580			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.38280		14.35650			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			4.82010	4.217	24.68	0.0113	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,862.12010	2,836.517	24.68	0.9887	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			4.80900	4.210	24.74	0.0113	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,872.10900	2,846.510	24.74	0.9887	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			4.79820	4.202	24.80	0.0113	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,882.09820	2,856.502	24.80	0.9887	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			84.51690	84.758	21.54	0.1035	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,728.71690	2,702.058	21.54	0.8965	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			85.74540	86.008	21.51	0.1049	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	19/12/2016	Foreign Exchange Option	16.68	Put			2,709.94540	2,683.308	21.51	0.8951	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			85.12880	85.380	21.53	0.1042	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,719.32880	2,692.680	21.53	0.8958	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			204.21740	204.428	21.72	0.1718	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,917.71740	2,891.628	21.72	0.8282	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			206.11800	206.354	21.69	0.1733	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,899.61800	2,873.554	21.69	0.8267	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			205.16640	205.389	21.70	0.1725	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,908.66640	2,882.589	21.70	0.8275	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			2.00840		2.01500			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.03610		2.04290			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.06140		2.06840			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			4,553.11470	4,618.272	24.00	0.9953	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			3.10460	2.233	23.13	0.0048	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,353.10460	4,418.233	23.13	0.9952	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			3.10810	2.252	23.56	0.0047	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,453.10810	4,518.252	23.56	0.9953	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			3.11470	2.272	24.00	0.0047	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			59.25310	58.417	19.27	0.0604	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,130.25310	4,197.417	19.27	0.9396	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			56.11510	54.951	19.36	0.0571	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,227.11510	4,293.950	19.36	0.9429	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			53.16920	51.704	19.44	0.0540	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,324.16920	4,390.704	19.44	0.9460	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,292.99420	4,357.005	19.38	0.8793	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			171.87300	166.227	19.52	0.1173	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,387.87300	4,452.227	19.52	0.8827	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			166.97520	161.657	19.66	0.1139	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,482.97520	4,547.657	19.66	0.8861	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			176.99420	171.005	19.38	0.1207	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			2.02970		2.03650			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			388.74660	369.001	16.23	0.3276	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,223.74660	1,272.001	16.23	0.6724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			363.26250	344.864	16.35	0.3102	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,298.26250	1,347.864	16.35	0.6898	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			415.91800	394.762	16.11	0.3458	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,150.91800	1,197.762	16.11	0.6542	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.01330		2.01780			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.05760		2.06240			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	306
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			7.39830	5.941	22.79	0.0118	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,729.39830	3,772.941	22.79	0.9882	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			7.02210	5.608	23.10	0.0110	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,829.02210	3,872.608	23.10	0.9890	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			6.96510	5.595	23.56	0.0108	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,928.96510	3,972.595	23.56	0.9892	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			59.64600	59.681	19.13	0.0614	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,135.64600	4,183.681	19.13	0.9386	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			60.86590	61.046	19.54	0.0615	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,236.86590	4,285.046	19.54	0.9385	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			62.10900	62.438	19.96	0.0616	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,338.10900	4,386.438	19.96	0.9384	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			1.72250		1.72850			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.75430		1.76030			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78360		1.79010			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			2.66230	2.997	25.24	0.0067	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,917.66230	3,977.997	25.24	0.9933	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2.63770	2.963	25.71	0.0065	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			4,017.63770	4,077.963	25.71	0.9935	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2.61730	2.933	26.17	0.0063	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			4,117.61730	4,177.933	26.17	0.9937	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			101.58600	98.577	22.84	0.0933	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,698.58600	3,755.577	22.84	0.9067	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			98.05280	95.115	23.05	0.0898	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,795.05280	3,852.115	23.05	0.9102	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			94.71700	91.844	23.26	0.0866	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,891.71700	3,948.844	23.26	0.9134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			243.43900	236.160	22.07	0.1603	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,742.43900	3,800.160	22.07	0.8397	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			234.74920	227.703	22.18	0.1550	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,833.74920	3,891.703	22.18	0.8450	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			229.46210	222.536	22.38	0.1511	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,928.46210	3,986.536	22.38	0.8489	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13080		0.13120			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13090		0.13110			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13100		0.13130			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			0.03960		0.03950			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03810		0.03830			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03740		0.03750			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			9.67840		9.67780			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.81380		9.81310			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.94410		9.94400			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			302.42780	295.652	13.13	0.7100	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.62780	77.252	13.13	0.2900	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			295.62490	288.813	13.14	0.7014	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			87.82490	80.413	13.14	0.2986	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			288.90730	282.065	13.14	0.6927	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			91.10730	83.665	13.14	0.3073	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			80.98070	82.749	16.58	0.1673	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,117.88070	1,118.949	16.58	0.8327	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			79.82110	81.596	16.60	0.1653	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,126.72110	1,127.796	16.60	0.8347	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			78.67800	80.457	16.62	0.1633	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,135.57800	1,136.657	16.62	0.8367	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,311.28380	1,313.508	16.90	0.7858	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			148.12210	150.440	16.87	0.2177	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,294.12210	1,296.340	16.87	0.7823	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			146.69460	149.016	16.88	0.2159	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,302.69460	1,304.916	16.88	0.7841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			145.28380	147.608	16.90	0.2142	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.28820		1.29990			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30130		1.31240			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31600		1.32780			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			1,001.00000	1,118.000		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			1,101.00000	1,218.000		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			1,201.00000	1,318.000		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			876.00000	987.000		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			976.00000	1,087.000		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			1,076.00000	1,187.000		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			922.00000	1,040.000		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			1,022.00000	1,140.000		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			1,122.00000	1,240.000		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			1.29740		1.30150			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29980		1.30420			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30240		1.30680			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			1.11920		1.11780			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12370		1.12230			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12820		1.12680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			23,371.79000		23,447.08000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			23,809.68000		23,885.69000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			9.94510		10.00010			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.11590		10.17100			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			1.92340	1.380	19.11	0.0069	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,621.82340	1,676.280	19.11	0.9931	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.89050	1.355	19.16	0.0068	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,631.79050	1,686.255	19.16	0.9932	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.85840	1.330	19.21	0.0067	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,641.75840	1,696.230	19.21	0.9933	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			41.51530	39.522	18.03	0.0830	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,680.51530	1,733.622	18.03	0.9170	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			40.95570	39.008	18.05	0.0820	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,689.95570	1,743.108	18.05	0.9180	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			40.40290	38.503	18.07	0.0811	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,699.40290	1,752.603	18.07	0.9189	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			4.48250		4.48870			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.47670		4.48070			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			0.50490	0.469	19.16	0.0053	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			781.80490	787.969	19.16	0.9947	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.55110	0.512	18.95	0.0059	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			761.85110	768.012	18.95	0.9941	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.52740	0.490	19.06	0.0056	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			771.82740	777.990	19.06	0.9944	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			7.36760	6.589	15.61	0.0404	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			816.66760	819.889	15.61	0.9596	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			7.11560	6.336	15.64	0.0390	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			826.41560	829.636	15.64	0.9610	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			6.87260	6.093	15.67	0.0376	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			836.17260	839.393	15.67	0.9624	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016			Foreign Exchange Future	1.24790	1.25020			0.0000	0.00	0	0
ZMW / R On 19/12/2016			Foreign Exchange Future	1.17950	1.18960			0.0000	0.00	0	0
ZMW / R On 13/03/2017			Foreign Exchange Future	1.13230	1.14260			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 096 537 622.50	78,129	1,076,768
Total Options									31 115 192.30	39,480	1,958,109
Grand Total:									1,127,652,814.80	117,609	3,034,877