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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/08/2016 Foreign Exchange Future			13.36390		13.26330			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.34080		13.26330			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.34080		13.26340			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.35120		13.27620			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.35380		13.27880			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.35900		13.28400			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.36700		13.29190			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.37220		13.29720			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			13.37490		13.29980			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			13.38540		13.31030			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			13.38810		13.31300			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.39340		13.31820			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.39600		13.32090			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.40660		13.33140			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.41190		13.33670			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.42240		13.34720			0.0000	655,456,059.20	48,833	478,683
\$ / R On 27/09/2016 Foreign Exchange Future			13.44350		13.36800			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.44610		13.37060			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.45140		13.37580			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.48820		13.41220			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			13.50140		13.42520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Future			13.51960		13.44330			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.52220		13.44580			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.55090		13.47420			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.55870		13.48200			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.57690		13.50010			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.60570		13.52870			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.64770		13.57040			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.66080		13.58340			0.0000	171,251,788.80	12,536	114,551
\$ / R	On	13/01/2017	Foreign Exchange Future			13.72630		13.64860			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.75780		13.67990			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.88150		13.80260			0.0000	1,443,676.00	104	32,271
\$ / R	On	12/04/2017	Foreign Exchange Future			13.96100		13.88120			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			13.99540		13.91520			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.14190		14.06020			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.20340		14.12110			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.38650		14.30710			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.63360		14.56490			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.88070		14.82260			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.12780		15.08040			0.0000	0.00	0	70
Total \$ / R Future												828,151,524.00	61,473	794,217
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.00000	0.000	17.45	0.0000	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,546.70000	2,446.100	17.45	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.00000	0.000	47.88	0.0000	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			4,126.70000	4,049.200	47.88	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			0.17900	0.024	36.06	0.0004	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			956.87900	879.224	36.06	0.9996	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.05040	0.019	42.96	0.0003	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			1,166.75040	1,089.219	42.96	0.9997	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.01410	0.000	46.52	0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,576.71410	2,499.200	46.52	1.0000	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.02480	0.011	64.69	0.0001	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,746.62480	2,669.212	64.69	0.9999	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.04170	0.036	40.43	0.0002	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			3,033.84170	2,958.836	40.43	0.9998	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			2.62360	2.552	20.47	0.0176	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			963.82360	888.752	20.47	0.9824	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			120.09670	146.379	16.35	0.5465	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			161.29670	112.579	16.35	0.4535	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			4.31120	4.364	18.93	0.0304	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			805.51120	730.564	18.93	0.9696	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.06210	0.000	22.73	0.0000	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,646.06210	4,571.000	22.73	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,484.31330	1,559.109	23.78	0.9992	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.31330	0.109	23.78	0.0008	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			76.16130	88.277	16.72	0.3573	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	26/08/2016	Foreign Exchange Option	13.50	Put			292.16130	229.277	16.72	0.6427	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.11300	0.000	22.73	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,416.11300	4,341.000	22.73	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.57650	0.459	23.46	0.0026	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,848.67650	1,773.459	23.46	0.9974	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.56200	0.446	23.51	0.0026	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,858.66200	1,783.446	23.51	0.9974	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.09570	0.048	27.40	0.0003	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,708.19570	2,633.048	27.40	0.9997	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			9.27260	8.859	18.45	0.0466	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			897.37260	821.859	18.45	0.9534	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			1.65030	1.531	21.68	0.0085	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,459.75030	1,384.531	21.68	0.9915	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			39.38370	42.571	17.26	0.1724	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			572.18370	500.371	17.26	0.8276	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			1.65600	1.484	22.07	0.0076	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,624.45600	1,549.284	22.07	0.9924	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			30.41750	32.672	17.76	0.1327	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			680.61750	607.772	17.76	0.8673	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			18.83270	19.671	18.35	0.0848	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			829.03270	754.771	18.35	0.9152	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			139.96920	158.830	16.15	0.4336	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			309.66920	253.430	16.15	0.5664	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.06710	0.052	33.17	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,487.06710	4,411.952	33.17	0.9998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			140.05950	158.828	16.33	0.4235	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			327.05950	270.728	16.33	0.5765	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			87.02090	97.975	16.94	0.2924	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			474.02090	409.874	16.94	0.7076	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.07890	0.062	33.17	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,427.07890	4,351.962	33.17	0.9998	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			81.25820	91.546	17.36	0.2640	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			543.05820	478.146	17.36	0.7360	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.45490	0.287	32.48	0.0010	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,982.25490	3,906.887	32.48	0.9990	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			4.30510	4.310	20.59	0.0172	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,683.40510	1,608.310	20.59	0.9828	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.60710	0.461	27.47	0.0017	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			3,179.70710	3,104.462	27.47	0.9983	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.18890	0.151	33.31	0.0005	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,479.28890	4,404.151	33.31	0.9995	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			158.90210	179.986	16.59	0.4362	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			338.00210	283.986	16.59	0.5638	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			7.56800	8.384	20.47	0.0292	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,626.16800	1,551.784	20.47	0.9708	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.05700	0.045	32.92	0.0002	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,378.65700	5,303.445	32.92	0.9998	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			276.91200	312.044	16.13	0.5873	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			230.21200	190.144	16.13	0.4127	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			271.99370	306.626	16.15	0.5809	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			235.29370	194.726	16.15	0.4191	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			267.13750	301.272	16.16	0.5745	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			240.43750	199.372	16.16	0.4255	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			323.98720	361.447	16.03	0.6195	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			216.78720	179.047	16.03	0.3805	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			298.32200	333.401	16.11	0.5895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			241.12200	201.001	16.11	0.4105	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			293.37020	327.978	16.12	0.5835	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			246.17020	205.578	16.12	0.4165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			189.26570	211.791	16.75	0.4310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			402.06570	349.391	16.75	0.5690	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			128.48170	143.955	17.40	0.3197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			561.28170	501.554	17.40	0.6803	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			288.47840	322.616	16.14	0.5774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			251.27840	210.216	16.14	0.4226	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			209.76820	234.575	16.57	0.4647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			362.56820	312.175	16.57	0.5353	0.00	0	12,450
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			48.64360	54.586	18.85	0.1418	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			1,001.44360	932.186	18.85	0.8582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			153.49120	171.916	17.11	0.3677	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			486.29120	429.516	17.11	0.6323	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			148.16030	165.960	17.17	0.3577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			500.96030	443.560	17.17	0.6423	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			26.17840	29.327	19.68	0.0818	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			1,298.97840	1,226.927	19.68	0.9182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			86.21380	96.564	18.05	0.2305	0.00	0	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			739.01380	674.164	18.05	0.7695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			58.95380	66.176	18.59	0.1675	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			911.75380	843.776	18.59	0.8325	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			19.73430	22.292	20.03	0.0639	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			1,432.53430	1,359.892	20.03	0.9361	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			33.03710	37.038	19.37	0.1008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			1,185.83710	1,114.638	19.37	0.8992	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			27.21360	30.490	19.63	0.0848	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			1,280.01360	1,208.090	19.63	0.9152	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			7.63710	8.503	20.77	0.0268	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,860.43710	1,786.103	20.77	0.9732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			22.41770	25.103	19.89	0.0711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			1,375.21770	1,302.703	19.89	0.9289	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			21.48640	24.146	19.94	0.0687	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			1,394.28640	1,321.746	19.94	0.9313	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			3.19090	3.486	21.44	0.0118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			2,255.99090	2,181.086	21.44	0.9882	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			16.28160	18.348	20.19	0.0537	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			1,519.08160	1,445.948	20.19	0.9463	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			11.78780	13.223	20.44	0.0400	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,664.58780	1,590.823	20.44	0.9600	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			1.33900	1.429	22.11	0.0051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,654.13900	2,579.029	22.11	0.9949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			6.14170	6.809	20.94	0.0218	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,958.94170	1,884.409	20.94	0.9782	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			3.96900	4.359	21.27	0.0145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			2,156.76900	2,081.959	21.27	0.9855	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1.31140	1.139	23.99	0.0038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			3,014.11140	2,938.739	23.99	0.9962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			2.56600	2.788	21.60	0.0095	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			2,355.36600	2,280.388	21.60	0.9905	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			1.81240	1.951	21.87	0.0068	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			2,514.61240	2,439.551	21.87	0.9932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			1.31940	1.153	25.84	0.0036	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			3,294.11940	3,218.753	25.84	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			1.33470	1.337	22.16	0.0048	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,684.13470	2,608.937	22.16	0.9952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			1.31390	1.138	23.40	0.0039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,924.11390	2,848.738	23.40	0.9961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1.33990	1.177	27.30	0.0035	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,514.13990	3,438.777	27.30	0.9965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			1.31120	1.139	24.19	0.0038	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			3,044.11120	2,968.739	24.19	0.9962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1.31290	1.144	24.98	0.0037	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			3,164.11290	3,088.744	24.98	0.9963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.71090	0.693	30.87	0.0019	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,353.51090	4,278.293	30.87	0.9981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			1.32080	1.155	25.98	0.0036	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,314.12080	3,238.755	25.98	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			1.32380	1.158	26.24	0.0036	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,354.12380	3,278.758	26.24	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.01280	0.011	30.87	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			6,202.81280	6,127.611	30.87	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1.35850	1.197	28.23	0.0035	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,654.15850	3,578.797	28.23	0.9965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.05930	1.042	30.87	0.0028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			4,153.85930	4,078.642	30.87	0.9972	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			37.75990	41.348	19.83	0.0994	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,359.75990	1,287.848	19.83	0.9006	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.38000	0.442	28.88	0.0012	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,879.78000	4,804.342	28.88	0.9988	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.27640	0.322	28.88	0.0009	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			5,039.67640	4,964.222	28.88	0.9991	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,574.82970	1,649.165	16.89	0.9888	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.22970	3.065	16.89	0.0112	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			257.80560	283.259	16.78	0.4838	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			387.20560	337.159	16.78	0.5162	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			14.34050	15.652	20.62	0.0407	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,938.54050	1,864.252	20.62	0.9593	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			19.56090	20.621	21.55	0.0444	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,297.36090	2,222.420	21.55	0.9556	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			99.80740	106.575	19.50	0.1840	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,254.60740	1,185.175	19.50	0.8160	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			390.10910	416.972	17.13	0.5227	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			446.80910	397.372	17.13	0.4773	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.26080	0.292	23.19	0.0008	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,326.96080	5,250.692	23.19	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.22370	0.250	23.19	0.0007	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,406.92370	5,330.650	23.19	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,660.06420	1,732.722	17.02	0.9678	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.76420	13.122	17.02	0.0322	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			72.38960	76.515	20.59	0.1288	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,686.58960	1,614.315	20.59	0.8712	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			22.34810	23.182	22.60	0.0433	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,716.54810	2,640.982	22.60	0.9567	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			513.46010	549.126	16.80	0.6217	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			317.66010	276.926	16.80	0.3783	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			107.74060	113.406	20.42	0.1684	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,583.54060	1,512.506	20.42	0.8316	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			29.64070	30.013	22.86	0.0505	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,855.44070	2,779.113	22.86	0.9495	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			28.09420	27.981	22.91	0.0475	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,913.89420	2,837.080	22.91	0.9525	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			417.01230	442.024	17.59	0.5028	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			535.01230	483.324	17.59	0.4972	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			225.35360	237.791	18.98	0.3107	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			993.35360	929.091	18.98	0.6893	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			601.85970	637.867	17.11	0.6242	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			361.75970	320.967	17.11	0.3758	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			73.97020	76.917	21.65	0.1119	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			2,173.87020	2,100.017	21.65	0.8881	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			25.19180	22.884	24.48	0.0359	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,615.09180	3,535.984	24.48	0.9641	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,763.67320	1,835.289	17.11	0.9457	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			34.97320	29.589	17.11	0.0543	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			527.61440	556.962	17.41	0.5519	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			498.91440	451.262	17.41	0.4481	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			3.92740	3.690	25.93	0.0063	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,875.22740	5,797.990	25.93	0.9937	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,099.87050	1,153.316	16.46	0.8051	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		169.47050	145.616	16.46	0.1949	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,092.47140	1,145.674	16.47	0.8027	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		172.07140	147.974	16.47	0.1973	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,085.09760	1,138.059	16.47	0.8003	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		174.69760	150.360	16.47	0.1997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		148.00430	152.890	20.88	0.1788	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,964.60430	1,892.090	20.88	0.8212	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		212.82610	220.951	20.05	0.2460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,539.42610	1,470.151	20.05	0.7540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		201.95450	209.519	20.16	0.2351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,598.55450	1,528.719	20.16	0.7649	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		198.95520	206.367	20.20	0.2321	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,615.55520	1,545.566	20.20	0.7679	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		262.18520	272.408	19.53	0.2937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,308.78520	1,241.608	19.53	0.7063	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		249.28360	258.836	19.67	0.2812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,365.88360	1,298.036	19.67	0.7188	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		231.17460	240.249	19.86	0.2640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,447.77460	1,379.449	19.86	0.7360	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		333.48590	347.515	18.86	0.3597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		1,050.08590	986.715	18.86	0.6403	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		298.80020	310.963	19.16	0.3282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		1,165.40020	1,100.163	19.16	0.6718	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		288.10580	299.698	19.26	0.3183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,204.70580	1,138.898	19.26	0.6817	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		364.27030	379.973	18.61	0.3866	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		960.87030	899.173	18.61	0.6134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		358.94150	374.354	18.65	0.3820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		975.54150	913.554	18.65	0.6180	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		351.10050	366.083	18.71	0.3752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		997.70050	935.283	18.71	0.6248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		521.28880	545.958	17.71	0.5096	398,549.05	730	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		637.88880	585.158	17.71	0.4904	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		502.15640	525.782	17.80	0.4959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		668.75640	614.982	17.80	0.5041	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		416.03830	434.934	18.25	0.4301	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		832.63830	774.134	18.25	0.5699	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		684.19630	718.234	17.23	0.6126	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		440.79630	397.434	17.23	0.3874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		679.11050	712.897	17.24	0.6097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		445.71050	402.097	17.24	0.3903	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		606.42560	636.509	17.43	0.5663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		523.02560	475.709	17.43	0.4337	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		710.06510	745.378	17.17	0.6271	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	13.29	Put			416.66510	374.578	17.17	0.3729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			704.83150	739.887	17.18	0.6242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			421.43150	379.087	17.18	0.3758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			699.62510	734.427	17.19	0.6213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			426.22510	383.627	17.19	0.3787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			875.20740	918.188	16.81	0.7100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			291.80740	257.388	16.81	0.2900	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			747.55860	784.687	17.08	0.6473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			384.15860	343.887	17.08	0.3527	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00220	0.002	25.61	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,356.60220	13,279.202	25.61	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,825.34960	1,896.296	16.60	0.9402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			41.94960	35.496	16.60	0.0598	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,223.22150	1,279.638	16.33	0.8357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			139.82150	118.838	16.33	0.1643	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.19030	1.106	25.61	0.0019	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,717.79030	7,640.306	25.61	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,154.45210	1,208.805	16.39	0.8157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			161.05210	138.005	16.39	0.1843	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.18920	0.168	25.61	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,426.78920	9,349.368	25.61	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.80590	1.694	25.61	0.0029	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,318.40590	7,240.894	25.61	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.62800	1.523	25.61	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,418.22800	7,340.723	25.61	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.26750	1.179	25.61	0.0021	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,657.86750	7,580.379	25.61	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			3.33810	3.174	25.61	0.0051	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,719.93810	6,642.374	25.61	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.14120	2.983	25.61	0.0048	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,779.74120	6,702.183	25.61	0.9952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.00250	1.883	25.61	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,218.60250	7,141.083	25.61	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			4.74550	4.547	25.61	0.0071	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,371.34550	6,293.747	25.61	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			4.16670	3.981	25.61	0.0063	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,500.76670	6,423.181	25.61	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			3.84480	3.667	25.61	0.0058	23,984.80	6,540	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,580.44480	6,502.867	25.61	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			6.08180	5.859	25.61	0.0089	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,122.68180	6,045.059	25.61	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			5.78870	5.570	25.61	0.0085	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,172.38870	6,094.770	25.61	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			5.45460	5.242	25.61	0.0081	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,232.05460	6,154.442	25.61	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			12.00160	11.723	25.61	0.0167	0.00	0	2,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,428.60160	5,350.923	25.61	0.9833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			10.39500	10.125	25.61	0.0147	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,576.99500	5,499.325	25.61	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			9.43960	9.176	25.61	0.0134	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,676.03960	5,598.376	25.61	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			20.13290	19.865	25.61	0.0268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,886.73290	4,809.065	25.61	0.9732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			13.32620	13.044	25.61	0.0184	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,319.92620	5,242.244	25.61	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			12.23280	11.954	25.61	0.0170	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,408.83280	5,331.154	25.61	0.9830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			27.74990	27.543	25.61	0.0357	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,544.34990	4,466.743	25.61	0.9643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			27.25070	27.038	25.61	0.0351	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,563.85070	4,486.238	25.61	0.9649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			20.89190	20.628	25.61	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,847.49190	4,769.828	25.61	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			30.37630	30.198	25.61	0.0387	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,446.97630	4,369.398	25.61	0.9613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			29.56510	29.378	25.61	0.0378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,476.16510	4,398.578	25.61	0.9622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			28.77400	28.578	25.61	0.0369	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,505.37400	4,427.778	25.61	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			41.13320	41.109	25.61	0.0507	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,117.73320	4,040.309	25.61	0.9493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			40.05850	40.017	25.61	0.0495	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,146.65850	4,069.217	25.61	0.9505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			39.00970	38.952	25.61	0.0483	257,080.56	6,600	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,175.60970	4,098.152	25.61	0.9517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			61.37220	60.516	24.52	0.0732	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,477.97220	3,399.716	24.52	0.9268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			47.32800	47.412	25.61	0.0573	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,963.92800	3,886.612	25.61	0.9427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			46.91700	46.994	25.61	0.0569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,973.51700	3,896.194	25.61	0.9431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			63.59400	62.833	24.27	0.0762	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,390.19400	3,312.033	24.27	0.9238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			62.58900	61.784	24.38	0.0748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,429.18900	3,350.984	24.38	0.9252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			62.34300	61.527	24.41	0.0745	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,438.94300	3,360.727	24.41	0.9255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			67.62320	67.040	23.86	0.0816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,244.22320	3,166.240	23.86	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			67.34080	66.746	23.89	0.0812	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,253.94080	3,175.946	23.89	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			65.69020	65.020	24.05	0.0790	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,312.29020	3,234.220	24.05	0.9210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			74.70100	74.448	23.23	0.0911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			3,021.30100	2,943.648	23.23	0.9089	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			74.03710	73.753	23.29	0.0902	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			3,040.63710	2,962.953	23.29	0.9098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			69.65470	69.164	23.67	0.0843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,176.25470	3,098.364	23.67	0.9157	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			82.67700	82.825	22.63	0.1017	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,809.27700	2,732.025	22.63	0.8983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			79.25650	79.229	22.88	0.0972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,895.85650	2,818.429	22.88	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			76.74930	76.598	23.07	0.0938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,963.34930	2,885.798	23.07	0.9062	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			106.35850	109.332	21.65	0.1325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,382.95850	2,308.532	21.65	0.8675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			96.42420	98.971	21.89	0.1211	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,513.02420	2,438.171	21.89	0.8789	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			87.18500	87.570	22.33	0.1077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,703.78500	2,626.770	22.33	0.8923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			110.96510	114.141	21.55	0.1378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,327.56510	2,253.341	21.55	0.8622	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			110.18140	113.323	21.57	0.1369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,336.78140	2,262.523	21.57	0.8631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			107.11170	110.116	21.64	0.1334	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,373.71170	2,299.316	21.64	0.8666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			137.60900	142.002	21.05	0.1675	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			2,054.20900	1,981.202	21.05	0.8325	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			130.81030	134.886	21.16	0.1600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			2,117.41030	2,044.086	21.16	0.8400	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			120.86460	124.484	21.35	0.1490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,217.46460	2,143.684	21.35	0.8510	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			171.45460	177.486	20.54	0.2038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,788.05460	1,716.686	20.54	0.7962	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			170.19260	176.159	20.55	0.2024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,796.79260	1,725.359	20.55	0.7976	0.00	0	3,500
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			122.03320	124.623	21.87	0.1359	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,643.43320	2,568.323	21.87	0.8641	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			513.68590	534.111	18.09	0.4675	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			815.08590	757.811	18.09	0.5325	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			501.16060	519.595	18.30	0.4441	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			921.26060	861.795	18.30	0.5559	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			166.61890	170.362	21.34	0.1730	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,376.71890	2,302.562	21.34	0.8270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			335.29600	346.166	20.39	0.2814	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,892.69600	1,824.666	20.39	0.7186	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			281.37390	289.795	20.86	0.2417	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,178.77390	2,108.295	20.86	0.7583	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			172.32940	173.000	22.36	0.1525	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,119.72940	3,041.500	22.36	0.8475	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			158.32170	158.407	22.89	0.1394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,355.72170	3,276.907	22.89	0.8606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			337.04820	348.000	20.38	0.2827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,884.44820	1,816.500	20.38	0.7173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			88.84090	90.681	25.16	0.0813	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,726.24090	4,649.181	25.16	0.9187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			62.64990	63.774	25.16	0.0601	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,260.04990	5,182.274	25.16	0.9399	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			275.70290	283.869	20.92	0.2374	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,213.10290	2,142.369	20.92	0.7626	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			49.19890	49.981	25.16	0.0487	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,626.59890	5,548.481	25.16	0.9513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			12.71630	12.750	25.16	0.0145	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,630.11630	7,551.250	25.16	0.9855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			89.38970	91.245	25.16	0.0817	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,716.78970	4,639.745	25.16	0.9183	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,737.06910	1,800.256	16.15	0.8681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			134.46910	118.756	16.15	0.1319	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			358.88490	369.860	20.19	0.2979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,786.28490	1,718.360	20.19	0.7021	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			338.81060	349.841	20.37	0.2839	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,876.21060	1,808.341	20.37	0.7161	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			787.97710	818.598	18.06	0.5313	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			856.77710	807.598	18.06	0.4687	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			198.93840	204.586	22.79	0.1630	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,337.73840	3,263.586	22.79	0.8370	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			245.16670	254.065	22.07	0.1944	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,999.96670	2,928.665	22.07	0.8056	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			769.30300	799.395	18.29	0.5108	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			954.10300	903.995	18.29	0.4892	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			528.72080	551.764	20.39	0.3444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,978.52080	1,919.865	20.39	0.6556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			526.65750	549.725	20.40	0.3433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,986.45750	1,927.825	20.40	0.6567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			476.31100	497.519	20.75	0.3154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			416.57150	393.604	17.04	0.2686	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,048.35190	1,002.525	18.48	0.4808	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			671.35690	699.138	19.43	0.4207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,501.15690	1,447.238	19.43	0.5793	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			235.42290	242.023	24.54	0.1595	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,325.22290	4,250.123	24.54	0.8405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,476.77150	1,535.504	17.04	0.7314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,781.83450	4,713.381	25.01	0.8625	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	19.71	Call		116.79680	125.749	25.01	0.0913	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,766.59680	5,693.849	25.01	0.9087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		524.60850	547.690	20.42	0.3422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,994.40850	1,935.790	20.42	0.6578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		878.55190	914.425	18.48	0.5192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,196.11100	2,135.619	20.75	0.6846	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		336.30650	351.244	22.01	0.2322	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,006.10650	2,939.345	22.01	0.7678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		530.78900	553.814	20.37	0.3455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,970.58900	1,911.914	20.37	0.6545	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		192.03450	205.281	25.01	0.1375	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		278.44640	288.198	24.12	0.1805	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,137.34640	4,064.798	24.12	0.8195	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,053.22080	1,095.431	18.07	0.5756	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		882.12080	842.031	18.07	0.4244	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		437.84680	451.012	22.67	0.2490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,500.74680	3,434.512	22.67	0.7510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		436.91170	450.046	22.69	0.2484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,509.81170	3,443.545	22.69	0.7516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		435.98060	449.083	22.70	0.2479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,518.88060	3,452.583	22.70	0.7521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		625.02660	635.216	22.31	0.3011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,370.12660	3,311.616	22.31	0.6989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		868.17120	883.051	20.79	0.4011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,303.27120	2,249.451	20.79	0.5989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		627.96810	638.221	22.29	0.3024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,353.06810	3,294.620	22.29	0.6976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		626.49480	636.713	22.30	0.3017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,361.59480	3,303.113	22.30	0.6983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		784.55700	787.819	22.23	0.3312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,451.95700	3,397.118	22.23	0.6688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		782.91010	786.168	22.24	0.3306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,460.31010	3,405.468	22.24	0.6694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		781.26830	784.515	22.25	0.3300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,468.66830	3,413.815	22.25	0.6700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		937.35510	932.251	22.18	0.3543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,566.95510	3,514.451	22.18	0.6457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,271.39340	2,280.003	18.23	0.7063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		830.99340	792.203	18.23	0.2937	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		940.94590	935.827	22.16	0.3555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,550.54590	3,498.027	22.16	0.6445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		939.14800	934.037	22.17	0.3549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,558.74800	3,506.237	22.17	0.6451	0.00	0	0
Total \$ / R Option											679,614.40	13,870	1,830,735

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											828,831,138.40	75,343	2,624,952
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			13.42240		13.34720			0.0000	577,163.20	43	621
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.66080		13.58340			0.0000	204,912.00	15	132
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.88150		13.80260			0.0000	0.00	0	52
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.14190		14.06020			0.0000	0.00	0	3
Total \$ / R MAXI Future											782,075.20	58	808
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			1,204.51300	1,351.591	20.42	0.0408	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			165,484.51300	158,111.592	20.42	0.9592	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			1,178.77590	1,322.253	20.44	0.0400	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			166,458.77590	159,082.253	20.44	0.9600	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			1,153.54540	1,293.533	20.45	0.0392	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			167,433.54540	160,053.533	20.45	0.9608	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			20,128.62330	20,887.709	20.22	0.2341	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			160,788.62330	153,807.709	20.22	0.7659	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			19,977.75750	20,737.715	20.24	0.2326	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			161,637.75750	154,657.715	20.24	0.7674	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			19,827.84110	20,580.156	20.26	0.2311	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			162,487.84110	155,500.156	20.26	0.7689	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			335,572.17260	327,690.697	22.89	0.8606	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			15,780.22350	15,786.479	22.92	0.1389	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			336,520.22350	328,636.479	22.92	0.8611	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			15,884.41580	15,894.991	22.87	0.1399	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			334,624.41580	326,744.991	22.87	0.8601	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			15,832.17260	15,840.697	22.89	0.1394	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			38,229.04330	39,932.644	21.53	0.2604	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			269,209.04330	262,742.644	21.53	0.7396	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			38,090.53960	39,787.973	21.55	0.2596	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			270,070.53960	263,597.973	21.55	0.7404	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			37,953.08370	39,643.965	21.56	0.2587	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			270,933.08370	264,453.965	21.56	0.7413	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											782,075.20	58	808
£ / R	On	18/08/2016			17.30140		17.07500			0.0000	0.00	0	0
£ / R	On	31/08/2016			17.34420		17.12050			0.0000	0.00	0	3
£ / R	On	08/09/2016			17.37320		17.14880			0.0000	0.00	0	0
£ / R	On	19/09/2016			17.41560		17.19120			0.0000	12,330,244.80	708	76,301
£ / R	On	19/12/2016			17.75650		17.52670			0.0000	0.00	0	2,595
£ / R	On	13/03/2017			18.07880		17.84310			0.0000	54,236.40	3	1,277
£ / R	On	25/04/2017			18.24650		18.00770			0.0000	0.00	0	73
£ / R	On	19/06/2017			18.46030		18.21800			0.0000	0.00	0	37,392
£ / R	On	18/12/2017			19.19210		18.96100			0.0000	0.00	0	520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												12,384,481.20	711	118,161
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.04560	0.061	38.12	0.0005	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,925.04560	1,698.661	38.12	0.9995	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			2.36240	3.145	20.41	0.0128	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,921.86240	1,698.945	20.41	0.9872	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.05830	0.098	28.63	0.0003	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			5,121.25830	4,896.898	28.63	0.9997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00000	0.000	29.20	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,701.20000	8,476.800	29.20	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.34920	0.484	26.42	0.0015	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			4,051.54920	3,827.284	26.42	0.9985	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.06020	0.101	28.58	0.0003	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			5,101.26020	4,876.901	28.58	0.9997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.05930	0.100	28.61	0.0003	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			5,111.25930	4,886.900	28.61	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			15.06780	24.301	17.18	0.0626	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,723.86780	1,508.701	17.18	0.9374	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			5.18410	6.398	19.82	0.0172	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,643.98410	2,420.798	19.82	0.9828	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2.88050	3.241	22.12	0.0085	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,810.03980	5,585.717	32.12	0.9973	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1.22210	1.297	32.12	0.0026	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,820.02210	5,595.697	32.12	0.9974	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,711.69090	4,486.660	28.54	0.9952	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			2.51320	2.338	31.61	0.0046	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			5,311.31320	5,086.738	31.61	0.9954	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.03580	0.034	32.12	0.0001	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			8,108.83580	7,884.434	32.12	0.9999	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1.23980	1.317	32.12	0.0027	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			3,321.68050	3,097.641	22.12	0.9915	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1.25770	1.336	32.12	0.0027	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,800.05770	5,575.736	32.12	0.9973	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.51420	0.531	32.12	0.0011	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			6,409.31420	6,184.931	32.12	0.9989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			2.89090	2.260	28.54	0.0048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			49.73390	52.514	24.48	0.0518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,173.03390	4,946.014	24.48	0.9482	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.12830	3.274	26.15	0.0041	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,415.42830	9,186.774	26.15	0.9959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			49.73470	52.459	24.40	0.0519	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,266.17900	1,097.978	17.18	0.6214	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,526.23960	5,307.173	25.82	0.9495	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			14.94220	21.000	26.15	0.0219	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,948.24220	6,724.500	26.15	0.9781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			882.37840	1,012.213	16.01	0.6665	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			485.67840	385.713	16.01	0.3335	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			382.87900	444.478	17.18	0.3786	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,153.03470	4,925.959	24.40	0.9481	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			49.73420	52.487	24.44	0.0518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,163.03420	4,935.987	24.44	0.9482	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			52.25200	51.318	19.85	0.0603	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,935.55200	3,704.818	19.85	0.9397	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			42.93960	53.673	25.82	0.0505	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			65.57450	71.994	21.97	0.0593	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,982.47450	5,753.194	21.97	0.9407	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			66.34100	72.841	21.97	0.0599	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,963.24100	5,734.041	21.97	0.9401	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			65.95680	72.416	21.97	0.0596	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,972.85680	5,743.616	21.97	0.9404	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			117.65220	132.695	22.83	0.0893	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,089.95220	5,866.195	22.83	0.9107	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			5,822.00000	5,579.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,802.00000	5,559.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,812.00000	5,569.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			394.13150	425.948	22.27	0.1784	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,593.13150	6,393.848	22.27	0.8216	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			396.36170	428.337	22.27	0.1792	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,575.36170	6,376.237	22.27	0.8208	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			395.24520	427.141	22.27	0.1788	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,584.24520	6,385.041	22.27	0.8212	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												12,384,481.20	711	173,743
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13388		0.13224			0.0000	403,639.16	3,015	17,257
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13681		0.13513			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13961		0.13788			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14289		0.14107			0.0000	0.00	0	0
Total ¥ / R Future												403,639.16	3,015	22,217
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,223.96440	2,387.750	18.67	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.16440	0.050	18.67	0.0003	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,228.11590	1,389.807	15.50	0.9903	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.31590	2.107	15.50	0.0097	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			387.33390	488.282	15.42	0.7415	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			163.53390	100.582	15.42	0.2585	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,486.90000	27,319.200	28.40	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,486.90000	28,319.200	28.40	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,486.90000	29,319.200	28.40	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			680.60100	747.450	18.18	0.5193	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			892.90100	786.550	18.18	0.4807	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			413.07360	453.513	20.09	0.3459	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,625.37360	1,492.613	20.09	0.6541	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			257.73110	284.893	21.88	0.2295	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,470.03110	2,323.993	21.88	0.7705	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,598.87700	1,469.788	20.13	0.5679	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			496.69570	533.518	21.72	0.3197	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,389.39570	2,245.018	21.72	0.6803	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			352.13820	381.203	23.09	0.2374	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,244.83820	3,092.703	23.09	0.7626	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			706.17700	758.288	20.13	0.4321	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												403,639.16	3,015	22,217
€ / R	On	26/08/2016	Foreign Exchange Future			15.04850		14.88200			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.13420		14.96710			0.0000	21,611,637.60	1,428	31,561
€ / R	On	30/09/2016	Foreign Exchange Future			15.17480		15.00710			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.46260		15.29120			0.0000	15,787,314.60	1,021	17,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.77580		15.60020			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.14540		15.96380			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.48530		16.30290			0.0000	0.00	0	0
Total € / R Future												37,398,952.20	2,449	131,702
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			4.52950	6.184	17.50	0.0361	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			982.52950	817.684	17.50	0.9639	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			282.08060	371.465	15.05	0.6084	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			905.17030	761.234	16.69	0.7974	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			269.51310	193.048	15.04	0.3860	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			10.59010	14.231	18.20	0.0424	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,723.49010	1,560.031	18.20	0.9576	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			6.40690	8.100	19.12	0.0248	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,039.30690	1,873.900	19.12	0.9752	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			229.70890	161.373	14.97	0.3415	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			291.43410	383.088	15.03	0.6196	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			264.33410	188.888	15.03	0.3804	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			286.61310	377.248	15.04	0.6140	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			274.98060	197.265	15.05	0.3916	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			62.27030	85.434	16.69	0.2026	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			326.80890	425.573	14.97	0.6585	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			16.78090	20.855	19.10	0.0502	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	30/09/2016	Foreign Exchange Option	16.98	Put			1,989.68090	1,826.055	19.10	0.9498	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,892.85270	1,746.166	19.13	0.7870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			188.92530	215.017	18.96	0.2280	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,797.72530	1,652.417	18.96	0.7720	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			7.86440	10.114	22.56	0.0146	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,516.66440	5,347.514	22.56	0.9854	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			2.38590	3.156	22.56	0.0051	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			174.05270	198.766	19.13	0.2130	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,611.18590	6,440.556	22.56	0.9949	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			269.89570	307.892	18.18	0.3085	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,378.69570	1,245.292	18.18	0.6915	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			251.26780	286.457	18.34	0.2906	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,460.06780	1,323.856	18.34	0.7094	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			176.66310	201.694	19.10	0.2157	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,875.46310	1,729.094	19.10	0.7843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			175.35170	200.268	19.12	0.2144	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,884.15170	1,737.668	19.12	0.7856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			181.79850	197.097	20.96	0.1604	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,281.59850	3,121.297	20.96	0.8396	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			181.23740	196.203	20.97	0.1598	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,291.03740	3,130.403	20.97	0.8402	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			182.59440	197.995	20.95	0.1611	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,272.39440	3,112.195	20.95	0.8389	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			332.92960	356.136	21.30	0.2166	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,549.12960	3,390.736	21.30	0.7834	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			332.37460	355.026	21.32	0.2160	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,558.57460	3,399.626	21.32	0.7840	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			331.82250	353.917	21.33	0.2153	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,568.02250	3,408.517	21.33	0.7847	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			497.18530	531.556	21.43	0.2645	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,654.28530	3,506.255	21.43	0.7355	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			495.94990	530.210	21.44	0.2639	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,663.04990	3,514.910	21.44	0.7361	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			494.71880	528.869	21.45	0.2633	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,671.81880	3,523.569	21.45	0.7367	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												37,398,952.20	2,449	178,074
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.30430		10.24420			0.0000	2,060,860.00	200	13,220
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.46250		10.40030			0.0000	52,312.50	5	12
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.61100		10.54690			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.78780		10.72040			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.95440		10.88800			0.0000	0.00	0	0
Total AU\$ / R Future												2,113,172.50	205	16,537

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			128.93660	100.432	11.75	0.3815	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			167.91680	198.832	11.76	0.6080	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			133.71680	104.532	11.76	0.3920	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			178.46330	210.739	11.75	0.6289	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			124.26330	96.439	11.75	0.3711	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			173.13660	204.732	11.75	0.6185	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			214.02520	230.774	13.14	0.4141	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			483.72520	438.274	13.14	0.5859	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			210.95990	227.463	13.16	0.4096	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			490.65990	444.963	13.16	0.5904	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			217.13160	234.128	13.12	0.4187	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			476.83160	431.628	13.12	0.5813	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			102.36770	107.550	15.59	0.1696	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,515.46770	1,456.550	15.59	0.8304	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			104.38560	109.691	15.55	0.1726	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,497.48560	1,438.691	15.55	0.8274	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			103.37020	108.615	15.57	0.1711	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,506.47020	1,447.615	15.57	0.8289	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,529.97130	1,477.290	15.92	0.7533	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			198.91000	213.528	15.94	0.2452	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,538.51000	1,485.728	15.94	0.7548	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			197.46370	211.979	15.95	0.2437	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,547.06370	1,494.179	15.95	0.7563	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			200.37130	215.090	15.92	0.2467	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			298.03420	314.909	16.14	0.2946	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,580.03420	1,530.509	16.14	0.7054	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			296.26000	313.055	16.16	0.2931	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,588.26000	1,538.655	16.16	0.7069	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			294.49770	311.213	16.17	0.2917	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,596.49770	1,546.813	16.17	0.7083	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,113,172.50	205	16,537
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.42120		10.34080			0.0000	45,853,280.00	4,400	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.61130		10.52860			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.78740		10.70330			0.0000	0.00	0	0
Total CAD/ R Future												45,853,280.00	4,400	2,220
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.48190	0.535	20.17	0.0028	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			2,039.68190	1,959.335	20.17	0.9972	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.47270	0.525	20.21	0.0028	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			2,049.67270	1,969.325	20.21	0.9972	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.46380	0.515	20.26	0.0027	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			2,059.66380	1,979.315	20.26	0.9973	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			26.67000	28.057	17.78	0.0612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,028.07000	1,946.757	17.78	0.9388	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			27.32900	28.774	17.75	0.0626	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,008.72900	1,927.474	17.75	0.9374	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			26.99690	28.413	17.76	0.0619	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,018.39690	1,937.113	17.76	0.9381	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			76.73330	80.797	17.65	0.1204	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,103.43330	2,023.397	17.65	0.8796	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			76.10690	80.124	17.67	0.1195	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,112.80690	2,032.724	17.67	0.8805	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			75.48500	79.456	17.69	0.1186	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,122.18500	2,042.056	17.69	0.8814	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												45,853,280.00	4,400	2,220
CHF / R	On	19/09/2016	Foreign Exchange Future			13.95380		13.75600			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.27680		14.07300			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.58240		14.37190			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			3.29770	3.284	23.98	0.0097	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,847.29770	2,649.483	23.98	0.9903	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.29510	3.253	24.02	0.0096	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,857.29510	2,659.453	24.02	0.9904	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			3.29250	3.223	24.07	0.0095	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,867.29250	2,669.423	24.07	0.9905	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			75.58550	88.852	20.87	0.1108	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,702.58550	2,512.052	20.87	0.8892	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			76.75320	90.257	20.85	0.1124	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,683.75320	2,493.457	20.85	0.8876	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			76.16630	89.551	20.86	0.1116	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,693.16630	2,502.751	20.86	0.8884	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			194.50560	215.753	21.13	0.1827	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,892.60560	2,703.353	21.13	0.8173	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			196.36710	217.859	21.10	0.1843	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,874.46710	2,685.459	21.10	0.8157	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			195.43370	216.804	21.12	0.1835	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,883.53370	2,694.404	21.12	0.8165	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			2.02130		2.00660			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04970		2.03440			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07520		2.05960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,635.89750	4,489.189	24.89	0.9954	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.83780	2.132	23.93	0.0047	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,435.83780	4,289.132	23.93	0.9953	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.86690	2.159	24.41	0.0047	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,535.86690	4,389.160	24.41	0.9953	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.89750	2.189	24.89	0.0046	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			51.47730	55.144	18.85	0.0592	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,207.47730	4,058.144	18.85	0.9408	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			48.37390	52.212	18.97	0.0562	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,304.37390	4,155.212	18.97	0.9438	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			45.47180	49.463	19.09	0.0533	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,401.47180	4,252.463	19.09	0.9467	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,361.40350	4,208.380	18.75	0.8821	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			152.94940	153.662	18.82	0.1135	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,456.94940	4,301.662	18.82	0.8865	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			148.69410	147.255	18.90	0.1092	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,552.69410	4,395.255	18.90	0.8908	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			157.40350	160.380	18.75	0.1179	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			2.04320		2.02800			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			345.43290	380.383	15.76	0.3458	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,265.43290	1,148.383	15.76	0.6542	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			321.86180	354.591	15.88	0.3269	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,341.86180	1,222.591	15.88	0.6731	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			370.65400	407.955	15.64	0.3655	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,190.65400	1,075.955	15.64	0.6345	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			2.03800		2.01540			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.08370		2.06040			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			3.64800	4.457	22.05	0.0098	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,749.64800	3,524.457	22.05	0.9902	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			3.40360	4.071	22.30	0.0089	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,849.40360	3,624.071	22.30	0.9911	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			3.43270	3.726	22.56	0.0082	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,949.43270	3,723.726	22.56	0.9918	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			56.87590	47.789	17.58	0.0546	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,152.87590	3,910.789	17.58	0.9454	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			56.79170	43.680	17.59	0.0505	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,252.79170	4,006.680	17.59	0.9495	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			56.74610	39.898	17.60	0.0467	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,352.74610	4,102.898	17.60	0.9533	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.73140		1.72140			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76370		1.75350			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79320		1.78280			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			2.42720	1.556	24.63	0.0039	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,988.42720	3,887.556	24.63	0.9961	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2.42370	1.566	25.15	0.0039	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			4,088.42370	3,987.566	25.15	0.9961	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2.42330	1.578	25.67	0.0039	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			4,188.42330	4,087.578	25.67	0.9961	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			88.93750	94.488	22.54	0.0920	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,753.93750	3,657.488	22.54	0.9080	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			85.71070	90.999	22.76	0.0884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,850.71070	3,753.999	22.76	0.9116	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			82.66760	87.710	22.97	0.0851	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,947.66760	3,850.710	22.97	0.9149	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			221.82490	234.000	21.80	0.1613	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,793.82490	3,702.000	21.80	0.8387	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			213.69360	225.527	21.92	0.1559	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,885.69360	3,793.527	21.92	0.8441	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			208.77790	220.389	22.12	0.1520	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,980.77790	3,888.389	22.12	0.8480	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			0.13150		0.13070			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13150		0.13090			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13140		0.13100			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	19/09/2016	Foreign Exchange Future			0.03980		0.03970			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03850		0.03830			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03760		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			9.72140		9.61320			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.85840		9.74900			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.98980		9.87800			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			240.53140	314.774	12.76	0.7640	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			87.33140	53.374	12.76	0.2360	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			234.20030	307.392	12.77	0.7554	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			91.00030	55.992	12.77	0.2446	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			227.97050	300.100	12.78	0.7467	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			94.77050	58.700	12.78	0.2533	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			68.02150	79.832	16.19	0.1675	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,169.02150	1,071.432	16.19	0.8325	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			67.03280	78.648	16.21	0.1654	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,178.03280	1,080.248	16.21	0.8346	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			66.05740	77.482	16.23	0.1633	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,187.05740	1,089.082	16.23	0.8367	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			131.13420	147.303	16.48	0.2190	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,343.13420	1,247.503	16.48	0.7810	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			129.85500	145.856	16.49	0.2171	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,351.85500	1,256.056	16.49	0.7829	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			128.58920	144.425	16.51	0.2153	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,360.58920	1,264.626	16.51	0.7847	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			1.30240		1.28640			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31710		1.30070			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33100		1.31260			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			1,136.00000	976.000		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			1,236.00000	1,076.000		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			1,336.00000	1,176.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	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			993.00000	829.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			1,093.00000	929.000		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			1,193.00000	1,029.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,074.00000	890.000		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			1,174.00000	990.000		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			1,274.00000	1,090.000		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			1.29750		1.28800			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29980		1.29030			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30240		1.29270			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			1.12750		1.12140			0.0000	1,511,977.50	1,341	13,296
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13190		1.12570			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13650		1.13020			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,511,977.50	1,341	13,296
Total QUANTO € / \$												1,511,977.50	1,341	13,296
RAIN	On	19/09/2016	Foreign Exchange Future			23,590.24000		23,368.10000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,036.71000		23,808.23000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.01240		9.94650			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.18890		10.11930			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			1.12450	1.250	19.45	0.0066	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,674.62450	1,608.850	19.45	0.9934	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.10190	1.224	19.50	0.0065	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,684.60190	1,618.824	19.50	0.9935	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.07990	1.198	19.55	0.0063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,694.57990	1,628.798	19.55	0.9937	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			35.83700	37.173	17.46	0.0817	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,726.53700	1,658.273	17.46	0.9183	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			35.35380	36.646	17.48	0.0807	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,736.05380	1,667.746	17.48	0.9193	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			34.87750	36.127	17.49	0.0796	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,745.57750	1,677.227	17.49	0.9204	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			4.55020		4.50550			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.54300		4.49760			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			0.39040	0.430	18.63	0.0053	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			764.89040	720.230	18.63	0.9947	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.42830	0.475	18.40	0.0059	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			744.92830	700.274	18.40	0.9941	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.40880	0.451	18.51	0.0056	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			754.90880	710.251	18.51	0.9944	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			7.19580	8.669	15.54	0.0517	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			799.59580	755.669	15.54	0.9483	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			6.93900	8.372	15.58	0.0500	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			809.33900	765.372	15.58	0.9500	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			6.69190	8.085	15.62	0.0484	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			819.09190	775.085	15.62	0.9516	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.30030		1.24710			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.23920		1.18730			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.19110		1.14070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												928,599,101.76	73,652	1,103,053
Total Options												679,614.40	13,870	1,932,689
Grand Total:												929,278,716.16	87,522	3,035,742