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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/06/2016 Foreign Exchange Future			14.77350		14.79320			0.0000	132,961,500.00	9,000	0
\$ / R On 22/06/2016 Foreign Exchange Future			14.75010		14.79320			0.0000	0.00	0	400
\$ / R On 24/06/2016 Foreign Exchange Future			14.75010		14.79630			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.76220		14.80830			0.0000	0.00	0	396
\$ / R On 29/06/2016 Foreign Exchange Future			14.76530		14.81130			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.76830		14.81430			0.0000	2,392,464.60	162	711
\$ / R On 01/07/2016 Foreign Exchange Future			14.77120		14.81720			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.78300		14.82910			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.80370		14.84980			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.81250		14.85870			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			14.84200		14.88840			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.84490		14.89140			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.84790		14.89440			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.85090		14.89740			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.85390		14.90040			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			14.87470		14.92150			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.89260		14.93950			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.90450		14.95150			0.0000	566,371.00	38	143
\$ / R On 16/08/2016 Foreign Exchange Future			14.90750		14.95450			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.91040		14.95750			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.91340		14.96050			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	23/08/2016	Foreign Exchange Future			14.92830		14.97550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.93720		14.98450			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.94600		14.99350			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			14.96970		15.01740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.97560		15.02340			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.97860		15.02640			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.99040		15.03840			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.99630		15.04440			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.00810		15.05630			0.0000	1,012,611,515.10	67,471	681,116
\$ / R	On	28/09/2016	Foreign Exchange Future			15.03510		15.08340			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.08330		15.13180			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.11950		15.16810			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.15570		15.20430			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.18590		15.23460			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.21910		15.26780			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.26730		15.31620			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.28240		15.33130			0.0000	109,421,984.00	7,160	103,363
\$ / R	On	13/03/2017	Foreign Exchange Future			15.54000		15.59000			0.0000	24,164,700.00	1,555	18,086
\$ / R	On	19/06/2017	Foreign Exchange Future			15.84560		15.89700			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.89660		15.95530			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			15.93690		16.00590			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.97720		16.05650			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.01750		16.10710			0.0000	0.00	0	70
Total \$ / R Future												1,282,118,534.70	85,386	973,477
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Call			2.05360	0.000	24.80	0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Put			648.85360	666.500	24.80	1.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			248.53140	213.500	24.80	1.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			15.33140	0.000	24.80	0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			22.69020	0.000	24.80	0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			229.49020	226.500	24.80	1.0000	0.00	0	0
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Call			19.93420	5.034	34.62	0.0460	0.00	0	0
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Put			436.73420	464.934	34.62	0.9540	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			47.37280	31.227	29.80	0.1525	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			421.07280	451.127	29.80	0.8475	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			0.89480	0.346	45.16	0.0020	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,814.59480	1,860.246	45.16	0.9980	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			0.81580	0.320	45.46	0.0018	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,844.51580	1,890.220	45.46	0.9982	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Call			0.00000	180.326	23.17	0.4914	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Put			0.00000	198.126	23.17	0.5086	1,188,756.60	6,000	3,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1.79660	0.889	32.36	0.0044	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,813.49660	1,858.689	32.36	0.9956	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			0.64990	0.234	33.92	0.0012	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			104.57680	110.101	23.11	0.3431	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,232.34990	2,278.035	33.92	0.9988	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,008.31240	2,962.218	43.38	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.01240	0.018	43.38	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,311.59040	1,265.095	29.47	0.9865	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		3.29040	2.895	29.47	0.0135	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		332.87680	292.302	23.11	0.6569	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		260.10240	223.401	22.96	0.5428	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		168.80240	178.101	22.96	0.4572	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		570.64830	526.743	22.47	0.8291	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		46.34830	48.443	22.47	0.1709	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		21.87510	15.698	26.63	0.0574	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		1,054.67510	1,094.498	26.63	0.9426	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		30.01890	21.638	25.18	0.0790	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		892.81890	930.438	25.18	0.9210	0.00	0	18,400
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call		0.00000	241.208	21.60	0.4976	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put		0.00000	258.208	21.60	0.5024	1,549,249.20	6,000	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		442.47150	408.157	21.04	0.6878	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		113.37150	125.157	21.04	0.3122	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		378.74420	345.982	21.23	0.6257	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		149.64420	162.982	21.23	0.3743	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		223.10490	200.687	21.32	0.3882	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		413.30490	436.987	21.32	0.6118	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		93.51110	79.993	22.26	0.1888	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		783.71110	816.293	22.26	0.8112	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		422.95060	391.419	20.63	0.6091	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		193.15060	207.719	20.63	0.3909	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call		0.00000	214.788	21.24	0.4079	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put		0.00000	411.088	21.24	0.5921	3,288,702.40	8,000	4,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		339.16590	312.937	20.90	0.5069	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		300.46590	320.437	20.90	0.4931	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call		268.24790	248.139	20.96	0.3862	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put		529.84790	556.139	20.96	0.6138	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		36.26830	31.647	23.63	0.0681	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,744.86830	1,786.747	23.63	0.9319	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		3.56960	3.518	27.11	0.0087	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,302.16960	3,348.618	27.11	0.9913	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		9.52010	8.175	24.56	0.0199	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,565.12010	2,610.275	24.56	0.9801	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,095.29300	3,048.651	25.89	0.9979	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.89300	0.751	25.89	0.0021	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,412.96480	1,368.217	19.09	0.9471	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		18.56480	20.317	19.09	0.0529	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		16.31760	14.082	24.21	0.0327	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,251.91760	2,296.181	24.21	0.9673	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		447.26670	418.924	20.33	0.5423	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		329.86670	348.024	20.33	0.4577	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		121.63750	110.135	22.41	0.1921	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	29/07/2016	Foreign Exchange Option	15.86	Put		1,081.23750	1,116.234	22.41	0.8079	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		356.39390	332.516	20.77	0.4326	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		534.89390	557.816	20.77	0.5674	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		396.32550	370.808	20.58	0.4681	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		474.82550	496.108	20.58	0.5319	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,249.39460	2,202.462	21.50	0.9784	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		9.89460	9.862	21.50	0.0216	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		252.55680	233.858	21.36	0.3168	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		833.05680	861.258	21.36	0.6832	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		86.54500	78.095	23.13	0.1226	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,745.04500	1,783.595	23.13	0.8774	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		205.98990	190.045	21.75	0.2587	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,061.48990	1,092.545	21.75	0.7413	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		40.63400	36.161	24.36	0.0606	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,473.13400	2,515.761	24.36	0.9394	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		204.59300	188.720	21.82	0.2551	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,087.09300	1,118.320	21.82	0.7449	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		176.48640	162.324	22.12	0.2234	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,225.98640	1,258.924	22.12	0.7766	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		146.78340	134.445	22.51	0.1842	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,481.28340	1,516.145	22.51	0.8158	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		42.78680	38.016	24.68	0.0588	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,758.28680	2,800.816	24.68	0.9412	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		34.60870	30.608	25.03	0.0482	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,980.10870	3,023.408	25.03	0.9518	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,188.24700	3,141.045	23.33	0.9924	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		3.74700	3.846	23.33	0.0076	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,540.38830	1,495.327	19.03	0.9015	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		55.88830	58.127	19.03	0.0985	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		466.08720	438.645	20.32	0.4595	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		612.58720	632.645	20.32	0.5405	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		55.51610	49.197	24.50	0.0691	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,838.11610	2,879.497	24.50	0.9309	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,583.92430	1,539.089	18.81	0.8924	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		66.52430	69.389	18.81	0.1076	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,412.67740	1,368.837	18.88	0.8567	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		95.27740	99.137	18.88	0.1433	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		58.32140	51.756	24.41	0.0724	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,780.92140	2,822.056	24.41	0.9276	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,355.97780	1,312.638	18.94	0.8385	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		112.57780	117.038	18.94	0.1615	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		88.88270	79.726	23.74	0.1054	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,365.48270	2,404.126	23.74	0.8946	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		581.16370	549.760	20.02	0.5126	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		554.76370	571.160	20.02	0.4874	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		176.21300	161.392	22.54	0.1938	0.00	0	121

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		1,649.81300	1,682.792	22.54	0.8062	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		61.06020	54.115	24.49	0.0738	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,834.66020	2,875.515	24.49	0.9262	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,598.21560	1,552.220	18.85	0.8891	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		71.81560	73.620	18.85	0.1109	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		622.27270	589.855	19.88	0.5303	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		533.87270	549.455	19.88	0.4697	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		37.77570	32.267	26.11	0.0439	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,709.37570	3,751.867	26.11	0.9561	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,811.59000	1,765.357	19.09	0.9115	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		57.19000	59.057	19.09	0.0885	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,802.45510	1,756.239	19.07	0.9103	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		58.05510	59.939	19.07	0.0897	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,793.33260	1,747.133	19.06	0.9092	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		58.93260	60.833	19.06	0.0908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,871.68740	1,825.552	19.05	0.9151	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		55.38740	57.452	19.05	0.0849	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,826.02110	1,779.977	18.98	0.9094	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		59.72110	61.877	18.98	0.0906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,816.92080	1,770.895	18.97	0.9082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		60.62080	62.795	18.97	0.0918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,807.83330	1,761.826	18.96	0.9070	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		61.53330	63.726	18.96	0.0930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,467.83870	1,424.347	18.79	0.8471	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		111.53870	116.247	18.79	0.1529	97,647.40	840	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		1,231.10170	1,189.341	18.90	0.7846	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		174.80170	181.241	18.90	0.2154	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		1,085.32150	1,044.905	18.98	0.7371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		229.02150	236.805	18.98	0.2629	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		890.82220	853.783	19.29	0.6581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		334.52220	345.683	19.29	0.3419	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		832.42580	796.236	19.41	0.6309	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		376.12580	388.136	19.41	0.3691	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		776.92240	741.600	19.53	0.6035	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		420.62240	433.500	19.53	0.3965	364,139.92	840	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		627.43840	594.819	19.88	0.5219	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		571.13840	586.719	19.88	0.4781	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		504.94570	476.067	20.36	0.4443	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		748.64570	767.967	20.36	0.5557	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		435.95190	409.179	20.68	0.3964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		879.65190	901.079	20.68	0.6036	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		404.82950	379.088	20.84	0.3737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		948.52950	970.988	20.84	0.6263	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		375.80380	351.081	21.00	0.3519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,019.50380	1,042.981	21.00	0.6481	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		300.72560	279.129	21.50	0.2925	0.00	0	201

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,244.42560	1,271.029	21.50	0.7075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		246.18720	227.086	21.96	0.2464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,459.88720	1,488.986	21.96	0.7536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		230.33480	212.016	22.11	0.2325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,534.03480	1,563.916	22.11	0.7675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		206.21330	189.096	22.37	0.2109	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,659.91330	1,690.996	22.37	0.7891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		187.00350	170.754	22.56	0.1934	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,770.70350	1,802.654	22.56	0.8066	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		184.18590	168.097	22.59	0.1908	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,787.88590	1,819.997	22.59	0.8092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		178.67750	162.905	22.65	0.1858	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,822.37750	1,854.805	22.65	0.8142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		158.27740	143.724	22.88	0.1668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,961.97740	1,995.624	22.88	0.8332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		142.39790	128.846	23.09	0.1516	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,086.09790	2,120.746	23.09	0.8484	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		98.02430	87.565	23.83	0.1077	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,541.72430	2,579.465	23.83	0.8923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		84.62800	75.207	24.13	0.0939	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,728.32800	2,767.107	24.13	0.9061	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		31.43780	25.439	27.87	0.0328	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,525.13780	4,567.339	27.87	0.9672	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,675.93460	1,631.164	18.83	0.8744	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		92.53460	96.064	18.83	0.1256	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		72.37630	64.652	24.99	0.0772	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,238.97630	3,279.552	24.99	0.9228	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		66.80720	59.417	25.35	0.0710	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,393.40720	3,434.317	25.35	0.9290	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,289.65550	3,241.609	20.87	0.9888	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		6.25550	6.509	20.87	0.0112	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		484.75620	458.962	20.97	0.3912	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,042.95620	1,065.662	20.97	0.6088	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		93.46120	85.486	25.88	0.0857	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,775.36120	3,815.986	25.88	0.9143	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,376.55220	3,328.358	19.61	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.45220	8.858	19.61	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,789.51810	1,746.789	18.84	0.8588	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		121.41810	127.289	18.84	0.1412	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		96.37920	88.264	25.71	0.0885	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,698.27920	3,738.763	25.71	0.9115	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		399.70830	378.450	21.89	0.3090	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,555.40830	1,582.750	21.89	0.6910	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		876.44040	844.983	19.92	0.5685	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		622.14040	639.283	19.92	0.4315	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		413.08910	391.438	21.79	0.3178	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	07/11/2016	Foreign Exchange Option	16.30	Put			1,508.78910	1,535.738	21.79	0.6822	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			295.63890	277.389	22.84	0.2307	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,151.03890	2,181.489	22.84	0.7693	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,072.80720	2,031.070	18.53	0.8858	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			98.20720	105.170	18.53	0.1142	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			650.73710	624.031	20.77	0.4458	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,016.13710	1,038.131	20.77	0.5542	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			123.02880	112.938	26.42	0.0968	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,255.22880	4,293.838	26.42	0.9032	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,478.18910	3,430.160	18.45	0.9840	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.38910	11.060	18.45	0.0160	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,914.68850	1,875.216	18.67	0.8489	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			146.88850	156.116	18.67	0.1511	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,715.07690	2,671.212	17.52	0.9466	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			38.87690	43.912	17.52	0.0534	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,705.85440	2,662.045	17.54	0.9458	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			39.65440	44.745	17.54	0.0542	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,696.64480	2,652.890	17.55	0.9449	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			40.44480	45.590	17.55	0.0551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,159.67810	2,119.895	18.57	0.8703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			128.37810	137.495	18.57	0.1297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,151.44240	2,111.731	18.58	0.8690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			130.14240	139.331	18.58	0.1310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,118.67350	2,079.248	18.62	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			126.63070	135.676	18.56	0.1284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,610.43360	11,658.971	26.69	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,543.07480	3,494.982	17.92	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.77480	12.582	17.92	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,226.16460	2,185.817	18.49	0.8807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			114.86460	123.417	18.49	0.1193	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,167.93070	2,128.076	18.56	0.8716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,970.19830	6,012.019	26.69	0.9513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			59.39460	52.501	26.69	0.0472	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,028.09460	6,070.101	26.69	0.9528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			21.38620	18.315	26.69	0.0186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,700.08620	7,745.916	26.69	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.73360	1.371	26.69	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,547.89280	5,588.219	26.69	0.9389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			74.79770	66.584	26.69	0.0580	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,643.49770	5,684.184	26.69	0.9420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			70.63080	62.765	26.69	0.0552	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,739.33080	5,780.365	26.69	0.9448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			61.49830	54.419	26.69	0.0487	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,942.20560	4,979.927	26.69	0.9162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			104.99770	94.434	26.69	0.0783	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,073.69770	5,112.034	26.69	0.9217	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			101.53480	91.228	26.69	0.0760	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,130.23480	5,168.828	26.69	0.9240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			79.19280	70.619	26.69	0.0611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,616.32250	4,652.388	26.69	0.9009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			127.46200	115.310	26.69	0.0928	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,746.16200	4,782.910	26.69	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			118.64770	107.105	26.69	0.0872	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,867.34770	4,904.705	26.69	0.9128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			113.50560	102.326	26.69	0.0838	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,090.58720	4,126.946	26.20	0.8767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			146.11920	132.730	26.69	0.1044	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,514.81920	4,550.330	26.69	0.8956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			142.19940	129.064	26.69	0.1020	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,560.89940	4,596.664	26.69	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			137.62250	124.788	26.69	0.0991	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,834.40990	3,870.396	25.67	0.8661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			184.62300	171.738	25.71	0.1331	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,853.32300	3,889.338	25.71	0.8669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			176.79620	164.124	26.01	0.1271	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,995.49620	4,031.724	26.01	0.8729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			171.88720	159.346	26.20	0.1233	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,300.38730	3,335.468	24.56	0.8390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			218.81320	205.063	24.64	0.1589	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,337.51320	3,372.663	24.64	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			190.73370	177.690	25.50	0.1377	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,749.43370	3,785.290	25.50	0.8623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			185.70990	172.796	25.67	0.1339	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,978.22320	3,012.654	23.87	0.8184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			246.08160	231.691	23.95	0.1790	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,014.78160	3,049.291	23.95	0.8210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			244.38740	230.035	23.99	0.1778	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,033.08740	3,067.635	23.99	0.8222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			221.68730	207.868	24.56	0.1610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,652.17740	2,684.229	23.37	0.7901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			255.91970	240.243	23.75	0.1854	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,924.61970	2,957.843	23.75	0.8146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			252.58950	237.624	23.81	0.1835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,951.28950	2,985.224	23.81	0.8165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			249.52320	235.054	23.87	0.1816	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,488.30040	2,519.589	23.13	0.7735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			318.16260	300.593	23.14	0.2256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,496.86260	2,528.193	23.14	0.7744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			297.43610	280.469	23.33	0.2124	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,626.13610	2,658.069	23.33	0.7876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			293.47740	276.629	23.37	0.2099	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,997.55220	2,026.232	22.39	0.7132	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		411.14340	391.114	22.44	0.2822	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,029.84340	2,058.714	22.44	0.7178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		409.24220	389.260	22.46	0.2811	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,037.94220	2,066.860	22.46	0.7189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		319.60040	301.989	23.13	0.2265	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,877.87480	1,905.836	22.21	0.6957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		447.08260	426.193	22.22	0.3031	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		1,885.78260	1,913.793	22.22	0.6969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		434.73670	414.140	22.29	0.2960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,933.43670	1,961.740	22.29	0.7040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		418.85220	398.632	22.39	0.2868	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,698.92660	1,725.844	21.92	0.6668	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		495.64740	473.659	21.95	0.3306	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,714.34740	1,741.259	21.95	0.6694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		464.12540	442.843	22.12	0.3129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,822.82540	1,850.443	22.12	0.6871	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		449.17480	428.236	22.21	0.3043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,451.51770	1,476.878	21.47	0.6217	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		531.15230	508.668	21.75	0.3504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,599.85230	1,626.268	21.75	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		514.25090	492.119	21.84	0.3410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,652.95090	1,679.719	21.84	0.6590	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		500.22660	478.244	21.92	0.3332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,205.09870	1,228.509	20.99	0.5686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		683.18990	657.754	21.00	0.4298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,211.88990	1,235.354	21.00	0.5702	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		639.83880	615.200	21.19	0.4080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,308.53880	1,332.800	21.19	0.5920	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		582.81770	559.278	21.47	0.3783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,092.70400	1,114.904	20.76	0.5408	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		702.68010	676.900	20.92	0.4394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,171.38010	1,194.500	20.92	0.5606	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		699.39340	673.672	20.93	0.4378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,178.09340	1,201.272	20.93	0.5622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		686.39870	660.909	20.99	0.4314	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		918.53340	939.229	20.42	0.4926	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		810.47320	782.813	20.54	0.4899	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		979.17320	1,000.413	20.54	0.5101	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		783.96690	756.687	20.63	0.4778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,022.66690	1,044.287	20.63	0.5222	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		744.00400	717.304	20.76	0.4592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		696.12960	714.775	19.96	0.4196	714,774.80	1,000	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		934.71120	905.311	20.18	0.5434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		803.41120	822.911	20.18	0.4566	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		930.27840	900.918	20.19	0.5416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		808.97840	828.518	20.19	0.4584	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			849.83340	821.629	20.42	0.5074	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			596.80470	614.549	19.75	0.3820	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,071.72870	1,041.075	19.87	0.5973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			650.42870	668.675	19.87	0.4027	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,037.13350	1,006.791	19.94	0.5842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			685.83350	704.391	19.94	0.4158	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,027.42960	997.175	19.96	0.5804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			463.32300	479.603	19.42	0.3254	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,220.14140	1,188.177	19.56	0.6501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			518.84140	535.777	19.56	0.3499	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,181.51390	1,149.888	19.64	0.6369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			550.21390	567.488	19.64	0.3631	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,128.10470	1,096.949	19.75	0.6180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			289.24170	301.864	19.02	0.2354	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,482.36050	1,447.095	19.12	0.7300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			351.06050	364.695	19.12	0.2700	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,462.31320	1,427.197	19.13	0.7247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			361.01320	374.797	19.13	0.2753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,294.62300	1,262.003	19.42	0.6746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			137.37350	146.848	18.62	0.1364	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,998.30260	1,959.965	18.77	0.8423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			167.00260	177.565	18.77	0.1577	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,842.14350	1,804.285	18.87	0.8130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			210.84350	221.885	18.87	0.1870	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,620.54170	1,584.264	19.02	0.7646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,028.56100	999.805	20.66	0.5061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,178.56100	1,199.805	20.66	0.4939	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			399.05160	379.683	23.73	0.2290	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,239.05160	3,269.683	23.73	0.7710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,182.68000	1,152.871	20.22	0.5611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			952.68000	972.871	20.22	0.4389	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,043.88970	1,014.964	20.61	0.5118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,153.88970	1,174.964	20.61	0.4882	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			308.29980	291.529	25.16	0.1780	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,098.29980	4,131.529	25.16	0.8220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			712.30800	687.718	21.85	0.3784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,872.30800	1,897.718	21.85	0.6216	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			652.51050	628.813	22.15	0.3515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,062.51050	2,088.813	22.15	0.6485	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			158.38640	143.252	26.49	0.0953	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,988.38640	6,023.252	26.49	0.9047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			397.74120	378.398	23.74	0.2283	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,247.74120	3,278.398	23.74	0.7717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			338.23790	321.016	24.54	0.1958	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,748.23790	3,781.016	24.54	0.8042	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,240.34370	1,210.182	20.06	0.5806	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	15.23	Put			880.34370	900.182	20.06	0.4194	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,191.37670	1,161.512	20.19	0.5641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			941.37670	961.512	20.19	0.4359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,187.01770	1,157.183	20.20	0.5626	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			947.01770	967.183	20.20	0.4374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,460.06060	1,429.413	20.23	0.5807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,083.06060	1,103.813	20.23	0.4193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,455.76860	1,425.134	20.24	0.5795	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,088.76860	1,109.534	20.24	0.4205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,352.94570	1,322.555	20.53	0.5488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,296.27220	4,328.020	25.06	0.7728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,050.46310	3,015.664	17.83	0.8854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			153.46310	170.064	17.83	0.1146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,764.64130	1,731.762	19.56	0.6614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			757.64130	776.162	19.56	0.3386	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,235.94570	1,256.955	20.53	0.4512	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,464.36030	1,433.699	20.22	0.5820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,077.36030	1,098.099	20.22	0.4180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			692.29740	668.047	23.10	0.3177	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,945.29740	2,972.447	23.10	0.6823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			483.27220	463.620	25.06	0.2272	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,467.85120	2,497.301	22.37	0.5921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,040.63240	1,011.404	22.38	0.4071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,475.33240	2,504.804	22.38	0.5929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,045.68470	1,016.412	22.36	0.4088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,460.38470	2,489.812	22.36	0.5912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,043.15120	1,013.901	22.37	0.4079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,240.19960	1,206.534	22.34	0.4357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,524.29960	2,559.634	22.34	0.5643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,237.46820	1,203.834	22.35	0.4349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,531.56820	2,566.934	22.35	0.5651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,234.74410	1,201.148	22.36	0.4341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,538.84410	2,574.248	22.36	0.5659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,346.90130	1,309.538	22.50	0.4380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,780.40130	2,822.338	22.50	0.5620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,344.20320	1,306.870	22.51	0.4373	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,787.70320	2,829.670	22.51	0.5627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,341.50330	1,304.210	22.52	0.4366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,795.00330	2,837.010	22.52	0.5634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,443.78470	1,402.896	22.62	0.4398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,026.68470	3,075.396	22.62	0.5602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,441.12030	1,400.307	22.63	0.4392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,034.02030	3,082.807	22.63	0.5608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,438.49790	1,397.725	22.64	0.4385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,041.39790	3,090.225	22.64	0.5615	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											7,203,270.31	22,680	1,168,866
Total \$ / R											1,289,321,805.01	108,066	2,142,343
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.00810		15.05630			0.0000	0.00	0	708
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.28240		15.33130			0.0000	0.00	0	67
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.54000		15.59000			0.0000	0.00	0	54
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			15.84560		15.89700			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	829
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			63,201.94820	59,930.734	19.87	0.5245	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			56,571.94820	58,120.734	19.87	0.4755	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			62,743.83960	59,481.917	19.88	0.5219	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			57,113.83960	58,671.917	19.88	0.4781	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			62,288.73130	59,047.989	19.90	0.5192	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			57,658.73130	59,237.989	19.90	0.4808	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			103,029.06850	100,020.178	19.91	0.5823	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			68,899.06850	70,780.178	19.91	0.4177	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			102,550.12700	99,545.885	19.92	0.5805	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			69,420.12700	71,305.885	19.92	0.4195	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			102,073.19230	99,073.585	19.94	0.5786	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			69,943.19230	71,833.585	19.94	0.4214	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			206,251.05480	208,881.313	22.15	0.6485	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			65,024.40050	62,657.877	22.17	0.3505	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			207,024.40050	209,657.877	22.17	0.6495	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			65,479.13380	63,105.177	22.14	0.3525	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			205,479.13380	208,105.177	22.14	0.6475	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			65,251.05480	62,881.313	22.15	0.3515	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			113,656.94550	110,714.984	21.16	0.4805	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			160,956.94550	163,154.984	21.16	0.5195	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			113,323.00580	110,384.138	21.17	0.4794	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			161,623.00580	163,824.138	21.17	0.5206	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			112,990.16800	110,053.758	21.18	0.4783	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			162,290.16800	164,493.758	21.18	0.5217	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	829
£ / R	On	08/09/2016			21.98850		22.07360			0.0000	0.00	0	0
£ / R	On	19/09/2016			22.03720		22.12310			0.0000	17,056,792.80	774	62,829
£ / R	On	19/12/2016			22.45420		22.54300			0.0000	0.00	0	100
£ / R	On	13/03/2017			22.84970		22.94330			0.0000	0.00	0	51
£ / R	On	25/04/2017			23.05590		23.15340			0.0000	0.00	0	73
£ / R	On	19/06/2017			23.31790		23.41740			0.0000	0.00	0	9,525
£ / R	On	18/12/2017			23.49180		23.62110			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												17,056,792.80	774	73,098
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,272.68050	1,236.210	19.45	0.6732	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			399.08050	447.710	19.45	0.3268	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			697.30460	681.222	19.62	0.4666	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,827.50910	3,911.147	21.20	0.9442	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			873.70460	942.722	19.62	0.5334	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			693.11990	677.179	19.63	0.4646	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			879.51990	948.679	19.63	0.5354	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			688.95520	673.155	19.63	0.4627	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			885.35520	954.655	19.63	0.5373	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			51.10910	49.647	21.20	0.0558	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,837.45310	1,786.955	19.06	0.7899	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			224.35310	259.755	19.06	0.2101	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			657.21570	643.262	19.39	0.4334	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,034.11570	1,106.061	19.39	0.5666	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			492.66740	483.800	19.73	0.3508	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,283.51420	3,370.930	21.09	0.8973	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,359.56740	1,436.600	19.73	0.6492	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			489.71690	480.935	19.73	0.3492	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,366.61690	1,443.735	19.73	0.6508	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			486.78190	478.089	19.74	0.3476	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,373.68190	1,450.889	19.74	0.6524	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			106.61420	108.130	21.09	0.1027	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,111.00530	1,091.159	18.60	0.5024	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,198.00530	1,266.959	18.60	0.4976	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,106.83770	1,087.086	18.61	0.5010	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,203.83770	1,272.886	18.61	0.4990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,102.68380	1,083.019	18.61	0.4997	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			609.24860	661.680	17.97	0.3301	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,609.31840	4,695.999	21.59	0.8691	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,449.39080	5,362.788	21.03	0.9714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			36.39080	38.588	21.03	0.0286	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,200.62820	4,119.434	18.61	0.9431	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			67.62820	75.234	18.61	0.0569	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,742.24860	1,705.880	17.97	0.6699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,209.68380	1,278.819	18.61	0.5003	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			962.07410	945.470	18.85	0.4531	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,429.07410	1,501.270	18.85	0.5469	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			553.85130	546.463	19.95	0.2950	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,470.85130	2,552.263	19.95	0.7050	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			212.31840	210.199	21.59	0.1309	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,137.58490	1,119.299	19.26	0.4400	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,934.28490	2,009.599	19.26	0.5600	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,134.20350	1,115.993	19.27	0.4391	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,940.90350	2,016.293	19.27	0.5609	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	23.76	Call			1,130.83950	1,112.696	19.27	0.4381	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,947.53950	2,022.996	19.27	0.5619	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,265.90700	1,245.714	19.37	0.4475	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,092.50700	2,169.814	19.37	0.5525	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			602.60000	702.100		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			612.60000	712.100		1.0000	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			622.60000	722.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,618.25890	1,589.358	19.63	0.4354	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,137.15890	3,237.558	19.63	0.5646	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,615.30660	1,586.478	19.64	0.4348	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,144.20660	3,244.678	19.64	0.5652	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,612.36030	1,583.616	19.64	0.4342	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,151.26030	3,251.816	19.64	0.5658	0.00	0	0
Total £ / R Option												0.00	0	42,832
Total £ / R												17,056,792.80	774	115,930
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14404		0.14460			0.0000	0.00	0	1,409
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14720		0.14776			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15027		0.15084			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15392		0.15451			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,718
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,460.78370	3,404.782	19.70	0.9975	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.08370	1.082	19.70	0.0025	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,463.85640	2,408.232	16.35	0.9890	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.15640	4.532	16.35	0.0110	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,507.06070	1,455.290	16.09	0.9071	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			47.36070	51.591	16.09	0.0929	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,223.80000	26,280.500	26.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,223.80000	27,280.500	26.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,223.80000	28,280.500	26.97	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,510.67040	1,470.146	17.48	0.7088	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			426.57040	443.246	17.48	0.2912	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,017.07200	984.151	19.04	0.5367	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			932.97200	957.251	19.04	0.4633	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			693.13040	667.167	20.61	0.3938	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,609.03040	1,640.267	20.61	0.6062	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			775.08550	753.869	22.02	0.3659	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,324.08550	2,362.269	22.02	0.6341	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	0.15	Call			1,401.55550	1,374.211	19.35	0.5910	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			950.55550	982.611	19.35	0.4090	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,032.16660	1,007.087	20.67	0.4661	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,581.16660	1,615.487	20.67	0.5339	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,718
€ / R	On	30/06/2016	Foreign Exchange Future			16.65180		16.80200			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			16.97130		17.12530			0.0000	153,149,011.20	9,024	49,943
€ / R	On	19/12/2016	Foreign Exchange Future			17.34030		17.49690			0.0000	0.00	0	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			17.69350		17.85420			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.11580		18.28050			0.0000	0.00	0	90,726
€ / R	On	18/09/2017	Foreign Exchange Future			18.21700		18.38800			0.0000	0.00	0	0
Total € / R Future												153,149,011.20	9,024	160,935
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			36.16770	19.920	26.31	0.0670	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			964.16770	1,098.120	26.31	0.9330	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			752.38690	671.919	20.40	0.5136	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			627.08690	700.619	20.40	0.4864	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,252.66980	2,108.548	20.20	0.9068	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			67.36980	77.248	20.20	0.0932	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,243.47010	2,099.450	20.18	0.9058	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			68.17010	78.150	20.18	0.0942	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,234.28000	2,090.361	20.17	0.9048	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			68.98000	79.061	20.17	0.0952	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			742.67500	809.539	20.13	0.4166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,584.19910	1,475.584	19.66	0.6815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,291.50860	1,199.251	20.04	0.5998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			694.60860	758.951	20.04	0.4002	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			737.78710	804.403	20.12	0.4149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			178.17350	164.650	25.75	0.1157	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,581.27350	4,724.350	25.75	0.8843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,239.57500	1,149.839	20.13	0.5834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,234.47560	1,144.992	20.14	0.5818	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			747.57560	814.692	20.14	0.4182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			252.96960	229.260	23.97	0.1603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,556.06960	3,688.960	23.97	0.8397	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,244.68710	1,154.703	20.12	0.5851	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			487.29910	535.284	19.66	0.3185	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,793.10400	1,893.610	21.43	0.5850	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			943.53650	882.902	21.41	0.4172	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,779.33650	1,879.402	21.41	0.5828	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			940.41200	880.001	21.42	0.4161	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,786.21200	1,886.501	21.42	0.5839	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			937.30400	877.110	21.43	0.4150	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	19.20	Call			1,173.26900	1,111.238	21.54	0.4352	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,092.76900	2,195.438	21.54	0.5648	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,179.47150	1,117.079	21.52	0.4369	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,078.97150	2,181.279	21.52	0.5631	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,176.36940	1,114.158	21.53	0.4360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,085.86940	2,188.358	21.53	0.5640	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,419.81240	2,516.634	21.79	0.5605	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,334.84520	1,260.784	21.80	0.4388	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,426.84520	2,523.784	21.80	0.5612	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,340.78730	1,266.493	21.79	0.4403	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,412.78730	2,509.493	21.79	0.5597	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,337.81240	1,263.634	21.79	0.4395	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												153,149,011.20	9,024	167,557
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.16130		11.21120			0.0000	24,766,924.70	2,219	9,027
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.33060		11.38120			0.0000	861,125.60	76	1,281
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.49060		11.54320			0.0000	494,095.80	43	4,735
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			11.68230		11.73660			0.0000	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			11.68890		11.74900			0.0000	0.00	0	0
Total AUS\$ / R Future												26,122,146.10	2,338	15,043
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,059.64150	1,011.137	15.58	0.8854	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			48.44150	49.837	15.58	0.1146	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,050.80290	1,002.355	15.58	0.8831	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			49.60290	51.055	15.58	0.1169	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,068.50160	1,019.944	15.59	0.8877	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			47.30160	48.644	15.59	0.1123	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			203.95780	211.069	15.31	0.2677	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			917.92800	874.525	15.30	0.7295	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			206.72800	213.925	15.30	0.2705	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			910.72840	867.406	15.30	0.7267	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			209.52840	216.806	15.30	0.2733	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			925.15780	881.669	15.31	0.7323	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			473.73070	443.371	16.36	0.4139	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			890.53070	912.771	16.36	0.5861	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			480.39110	449.809	16.34	0.4184	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			877.19110	899.209	16.34	0.5816	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			477.05010	446.579	16.35	0.4161	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			883.85010	905.979	16.35	0.5839	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			645.80890	611.360	16.57	0.4582	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			959.20890	979.060	16.57	0.5418	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			642.26080	607.901	16.58	0.4563	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			965.66080	985.601	16.58	0.5437	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			638.73160	604.461	16.59	0.4544	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			972.13160	992.161	16.59	0.5456	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			721.98930	687.769	17.14	0.4540	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,142.98930	1,168.869	17.14	0.5460	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			718.50320	684.364	17.14	0.4524	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,149.50320	1,175.464	17.14	0.5476	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			715.03320	680.974	17.15	0.4507	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,156.03320	1,182.074	17.15	0.5493	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												26,122,146.10	2,338	15,043
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.71400		11.76990			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.93000		11.98690			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.13330		12.19140			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			175.19160	156.128	16.98	0.2697	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			785.29160	822.128	16.98	0.7303	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			172.96180	154.073	17.00	0.2668	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			793.06180	830.073	17.00	0.7332	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			170.75890	152.043	17.02	0.2639	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			800.85890	838.043	17.02	0.7361	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			352.35570	329.250	16.91	0.3622	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			895.45570	929.250	16.91	0.6378	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			358.13620	334.813	16.88	0.3670	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			881.23620	914.813	16.88	0.6330	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			355.23470	332.022	16.90	0.3646	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			888.33470	922.022	16.90	0.6354	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			492.89630	463.608	17.13	0.3990	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,031.49630	1,060.308	17.13	0.6010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			489.84950	460.650	17.14	0.3970	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,038.44950	1,067.350	17.14	0.6030	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			486.81730	457.710	17.15	0.3951	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,045.41730	1,074.410	17.15	0.6049	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			15.73180		15.76760			0.0000	0.00	0	6,353
CHF / R	On	19/12/2016	Foreign Exchange Future			16.10290		16.13670			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.45610		16.49150			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,353
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			336.06720	324.515	20.97	0.3214	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,168.46720	1,192.715	20.97	0.6786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			333.60410	322.116	20.99	0.3195	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,176.00410	1,200.316	20.99	0.6805	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			331.15850	319.733	21.00	0.3176	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,183.55850	1,207.933	21.00	0.6824	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			717.33510	702.446	21.12	0.4323	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,280.63510	1,299.546	21.12	0.5677	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			723.86280	708.896	21.09	0.4353	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,267.16280	1,285.996	21.09	0.5647	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			720.59160	705.666	21.10	0.4338	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,273.89160	1,292.766	21.10	0.5662	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			966.84660	953.018	21.72	0.4580	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,545.34660	1,566.918	21.72	0.5420	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			973.50960	959.616	21.70	0.4605	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,532.00960	1,553.516	21.70	0.5395	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			970.17220	956.309	21.71	0.4592	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,538.67220	1,560.209	21.71	0.5408	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,353
CNH / R	On	19/09/2016	Foreign Exchange Future			2.26880		2.27770			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.29940		2.30830			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.32620		2.33510			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			324.30620	293.728	19.98	0.2342	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,047.30620	2,105.728	19.98	0.7658	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			305.60240	276.212	20.05	0.2227	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,128.60240	2,188.212	20.05	0.7773	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			287.90980	259.673	20.12	0.2117	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,210.90980	2,271.673	20.12	0.7883	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,159.22570	2,209.851	19.85	0.6495	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			715.26620	677.774	19.91	0.3404	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,232.26620	2,283.774	19.91	0.6596	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			689.23370	652.611	19.97	0.3304	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,306.23370	2,358.611	19.97	0.6696	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			742.22570	703.851	19.85	0.3505	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,551.37460	2,597.610	20.20	0.6214	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			974.40280	932.343	20.25	0.3702	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,623.40280	2,670.343	20.25	0.6298	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,031.12840	987.653	20.15	0.3870	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,480.12840	2,525.653	20.15	0.6130	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,002.37460	959.610	20.20	0.3786	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.28840		2.30970			0.0000	0.00	0	110
DKK / R	On	19/12/2016	Foreign Exchange Future			2.33980		2.36170			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	110
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,537.49820	1,669.942	20.20	0.6794	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			596.27980	509.339	20.09	0.3499	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,399.27980	1,525.339	20.09	0.6501	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			564.29730	480.778	20.14	0.3350	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,467.29730	1,596.778	20.14	0.6650	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			534.49820	453.942	20.20	0.3206	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			921.14140	831.484	20.54	0.3813	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,004.14140	2,133.484	20.54	0.6187	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			890.58260	802.986	20.60	0.3712	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,073.58260	2,204.986	20.60	0.6288	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			860.98290	775.419	20.66	0.3614	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,143.98290	2,277.419	20.66	0.6386	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	110
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93610		1.94210			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97210		1.97810			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.00510		2.01130			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,210.66130	2,253.768	21.94	0.8064	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			261.61540	243.243	21.70	0.2153	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,040.61540	2,082.243	21.70	0.7847	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			246.17650	228.557	21.82	0.2042	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,125.17650	2,167.557	21.82	0.7958	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			231.66130	214.768	21.94	0.1936	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			644.09280	622.457	21.29	0.3419	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,063.09280	2,101.457	21.29	0.6581	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			620.70900	599.557	21.40	0.3315	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,139.70900	2,178.556	21.40	0.6685	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			598.23880	577.562	21.51	0.3214	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,217.23880	2,256.561	21.51	0.6786	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			930.76810	906.096	21.10	0.3927	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,217.76810	2,255.096	21.10	0.6073	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			904.06760	879.960	21.19	0.3836	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,291.06760	2,328.960	21.19	0.6164	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			878.20190	854.648	21.28	0.3746	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,365.20190	2,403.648	21.28	0.6254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14590		0.14590			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14510		0.14540			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14620		0.14660			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04770		0.04690			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04680		0.04580			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04600		0.04530			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			10.64900		10.66020			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.79790		10.81020			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.94040		10.95300			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			1,234.20860	1,221.699	17.24	0.9230	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			34.00860	32.699	17.24	0.0770	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,224.84910	1,212.323	17.20	0.9216	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			34.64910	33.323	17.20	0.0784	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,215.50030	1,202.960	17.17	0.9202	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			35.30030	33.960	17.17	0.0798	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			490.89130	476.638	16.53	0.5067	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			530.69130	528.738	16.53	0.4933	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			486.63740	472.393	16.54	0.5036	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			536.43740	534.493	16.54	0.4964	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			482.41140	468.182	16.55	0.5005	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			542.21140	540.282	16.55	0.4995	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			732.93530	733.412	17.38	0.5095	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			582.00460	569.878	17.39	0.4881	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			739.00460	739.478	17.39	0.5119	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			589.89340	577.766	17.37	0.4929	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			726.89340	727.366	17.37	0.5071	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			585.93530	573.812	17.38	0.4905	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38000		1.38050			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39510		1.39560			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40690		1.40740			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			395.00000	400.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			195.00000	200.000		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			295.00000	300.000		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			144.00000	149.000		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			244.00000	249.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			44.00000	49.000		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			126.00000	131.000		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			226.00000	231.000		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			326.00000	331.000		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			1.13080		1.13740			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13470		1.14130			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13860		1.14520			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	19/09/2016	Foreign Exchange Future			26,576.07000		26,729.42000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,076.42000		27,231.97000			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			11.17350		11.20340			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.36610		11.39550			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			227.55530	213.244	17.60	0.3429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			644.15530	659.744	17.60	0.6571	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			224.68520	210.465	17.62	0.3394	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			651.28520	666.965	17.62	0.6606	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			221.84740	207.716	17.63	0.3360	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			658.44740	674.216	17.63	0.6640	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			393.66290	380.579	17.69	0.4031	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			808.16290	824.479	17.69	0.5969	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			390.43890	377.393	17.70	0.4006	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			814.93890	831.293	17.70	0.5994	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			387.23910	374.234	17.71	0.3981	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			821.73910	838.134	17.71	0.6019	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			5.06350		5.08730			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.05430		5.07750			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			82.10410	70.885	14.89	0.3073	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			264.80410	277.385	14.89	0.6927	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			87.99570	76.371	14.86	0.3252	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			250.69570	262.871	14.86	0.6748	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			85.00750	73.585	14.88	0.3162	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			257.70750	270.085	14.88	0.6838	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			131.78970	119.502	14.97	0.3521	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			344.28970	355.202	14.97	0.6479	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			128.75690	116.584	14.98	0.3456	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			351.25690	362.283	14.98	0.6544	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			125.78420	113.917	15.01	0.3394	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			358.28420	369.617	15.01	0.6606	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			1.29470		1.28710			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.24970		1.25890			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.20760		1.18080			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,478,446,484.80	97,522	1,255,239
Total Options									7,203,270.31	22,680	1,218,320
Grand Total:									1,485,649,755.11	120,202	2,473,559