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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2016	Foreign Exchange Future		14.86800			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future		14.87660			0.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Future		14.90640			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future		14.90940			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future		14.91240			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future		14.91530			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future		14.91830			0.0000	0.00	0	1,541
\$ / R	On	01/08/2016	Foreign Exchange Future		14.92730			0.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Future		14.93920			0.0000	0.00	0	1,713
\$ / R	On	11/08/2016	Foreign Exchange Future		14.95710			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future		14.96910			0.0000	0.00	0	646
\$ / R	On	16/08/2016	Foreign Exchange Future		14.97200			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future		14.97500			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future		14.97800			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future		14.99300			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future		15.00200			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future		15.01090			0.0000	0.00	0	3,367
\$ / R	On	31/08/2016	Foreign Exchange Future		15.01690			0.0000	0.00	0	6
\$ / R	On	06/09/2016	Foreign Exchange Future		15.03480			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future		15.04080			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future		15.04380			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	13/09/2016	Foreign Exchange Future			15.05570		14.99060			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.06170		14.99650			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.07360		15.00850			0.0000	533,288,894.40	35,379	634,164
\$ / R	On	27/09/2016	Foreign Exchange Future			15.09740		15.03240			0.0000	7,548,700.00	500	0
\$ / R	On	28/09/2016	Foreign Exchange Future			15.10030		15.03540			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			15.10630		15.04130			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			15.14820		15.08360			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.18480		15.12010			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			15.18790		15.12320			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.22140		15.15670			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.25200		15.18710			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.28560		15.22060			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.33440		15.26930			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.34970		15.28460			0.0000	38,604,495.50	2,515	118,243
\$ / R	On	13/03/2017	Foreign Exchange Future			15.60830		15.54260			0.0000	6,633,527.50	425	25,475
\$ / R	On	19/06/2017	Foreign Exchange Future			15.91640		15.84960			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.01590		15.93960			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			16.05880		15.98100			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.10160		16.02240			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.14450		16.06380			0.0000	0.00	0	70
Total \$ / R Future												586,075,617.40	38,819	947,969
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			103.62860	111.191	22.13	0.3831	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			300.52860	243.191	22.13	0.6169	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			91.82190	97.359	22.18	0.3482	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			328.72190	269.359	22.18	0.6518	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			18.70720	12.708	22.82	0.0673	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			755.60720	684.708	22.82	0.9327	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			593.65780	643.685	23.77	0.9239	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			30.55780	15.685	23.77	0.0761	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			290.85270	322.558	22.63	0.7238	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			107.75270	74.558	22.63	0.2762	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			192.30180	215.610	22.15	0.5883	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			169.20180	127.610	22.15	0.4117	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			208.71760	236.455	22.25	0.5504	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			216.71760	179.855	22.25	0.4496	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			170.13300	188.383	21.52	0.3799	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			478.43300	431.983	21.52	0.6201	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			12.07370	9.434	23.99	0.0297	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,767.37370	1,700.034	23.99	0.9703	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			3.21870	2.317	33.51	0.0063	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,348.51870	3,282.917	33.51	0.9937	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			3.78170	3.912	28.37	0.0115	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,606.18170	2,541.512	28.37	0.9885	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,047.74330	3,112.507	29.34	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.14330	0.107	29.34	0.0004	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,359.43540	1,422.925	22.79	0.9677	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			11.83540	10.525	22.79	0.0323	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			6.00740	5.851	26.92	0.0172	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,288.40740	2,223.451	26.92	0.9828	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			345.47290	377.259	20.97	0.5803	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			274.87290	241.959	20.97	0.4197	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			61.17040	67.749	23.21	0.1535	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,067.57040	1,009.449	23.21	0.8465	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			523.86120	563.899	20.41	0.7037	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			181.36120	156.599	20.41	0.2963	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			427.93840	463.309	20.61	0.6298	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			245.43840	216.009	20.61	0.3702	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			269.22290	292.422	21.38	0.4427	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			494.82290	453.222	21.38	0.5573	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			306.99480	332.601	21.16	0.4854	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			432.59480	393.401	21.16	0.5146	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,195.29030	2,260.559	22.54	0.9905	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.09030	3.459	22.54	0.0095	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			180.11610	197.134	22.00	0.3085	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			807.91610	760.034	22.00	0.6915	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			49.13110	54.392	23.83	0.1004	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,755.03110	1,695.292	23.83	0.8996	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			144.03740	157.417	22.36	0.2454	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,046.93740	995.417	22.36	0.7546	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			19.99040	21.808	25.08	0.0432	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,499.89040	2,436.808	25.08	0.9568	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			143.66830	156.898	22.43	0.2420	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,073.56830	1,021.898	22.43	0.7580	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			121.12860	132.202	22.76	0.2078	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,218.02860	1,164.202	22.76	0.7922	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			99.07480	108.423	23.13	0.1681	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,481.07480	1,425.423	23.13	0.8319	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			23.14850	25.531	25.40	0.0451	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,786.24850	2,723.531	25.40	0.9549	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			17.14310	19.821	25.77	0.0357	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,010.24310	2,947.821	25.77	0.9643	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,139.17330	3,203.793	24.70	0.9959	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.27330	1.793	24.70	0.0041	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,477.09500	1,536.648	19.56	0.9305	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			40.19500	34.648	19.56	0.0695	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			390.55540	418.792	20.78	0.4732	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			584.75540	547.892	20.78	0.5268	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			495.46630	529.025	20.48	0.5481	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			463.66630	432.125	20.48	0.4519	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			34.36830	36.899	25.17	0.0575	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,864.76830	2,802.099	25.17	0.9425	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	06/09/2016	Foreign Exchange Option	13.50	Call			1,522.35640	1,581.456	19.37	0.9175	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			52.75640	46.656	19.37	0.0825	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,347.73870	1,404.655	19.44	0.8851	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			78.13870	69.855	19.44	0.1149	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			36.16490	39.073	25.07	0.0606	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,806.56490	2,744.273	25.07	0.9394	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,290.18160	1,346.258	19.52	0.8669	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			94.58160	85.458	19.52	0.1331	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			58.85110	64.312	24.38	0.0935	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,383.25110	2,323.512	24.38	0.9065	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			507.99710	542.015	20.56	0.5307	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			529.39710	498.215	20.56	0.4693	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			130.06700	141.722	23.14	0.1847	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,651.46700	1,597.922	23.14	0.8153	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			38.71880	41.950	25.17	0.0629	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,860.11880	2,798.150	25.17	0.9371	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,535.79990	1,595.020	19.46	0.9130	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			57.19990	51.220	19.46	0.0870	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			550.19850	585.985	20.43	0.5492	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			509.59850	480.285	20.43	0.4508	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			23.51460	23.221	26.72	0.0349	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,742.91460	3,677.521	26.72	0.9651	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,749.11730	1,814.385	19.87	0.9295	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			42.61730	42.685	19.87	0.0705	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,739.71650	1,805.035	19.85	0.9285	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			43.21650	43.335	19.85	0.0715	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,730.59460	1,795.695	19.83	0.9275	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			44.09460	43.995	19.83	0.0725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			274.86000	296.522	21.85	0.3214	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,126.36000	1,082.922	21.85	0.6786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			244.37120	264.122	22.10	0.2927	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,235.87120	1,190.522	22.10	0.7073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			238.27940	257.638	22.15	0.2869	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,259.77940	1,214.039	22.15	0.7131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			194.63860	211.081	22.56	0.2433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,456.13860	1,407.481	22.56	0.7567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			180.41020	195.858	22.72	0.2285	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,531.91020	1,482.258	22.72	0.7715	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			175.90360	191.032	22.77	0.2237	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,557.40360	1,507.432	22.77	0.7763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			158.94960	172.893	22.98	0.2056	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,660.44960	1,609.293	22.98	0.7944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			142.01960	154.883	23.18	0.1872	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,773.51960	1,721.283	23.18	0.8128	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			139.58080	152.262	23.21	0.1845	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,791.08080	1,738.662	23.21	0.8155	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		134.82670	147.151	23.27	0.1792	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,826.32670	1,773.551	23.27	0.8208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		117.38340	128.373	23.52	0.1593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,968.88340	1,914.773	23.52	0.8407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		104.00670	113.937	23.73	0.1436	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,095.50670	2,040.337	23.73	0.8564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		67.74580	74.635	24.50	0.0988	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,559.24580	2,501.035	24.50	0.9012	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		57.19920	63.146	24.80	0.0850	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,748.69920	2,689.546	24.80	0.9150	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		15.75290	18.287	28.53	0.0258	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,557.25290	4,494.687	28.53	0.9742	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,814.51120	1,876.424	19.89	0.9311	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		46.01120	42.824	19.89	0.0689	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,768.14630	1,829.876	19.80	0.9261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		49.64630	46.276	19.80	0.0739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,758.90340	1,820.596	19.79	0.9251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		50.40340	46.996	19.79	0.0749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,749.66960	1,811.326	19.77	0.9241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		51.16960	47.726	19.77	0.0759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,524.19240	1,583.351	19.38	0.8941	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		75.69240	69.751	19.38	0.1059	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		1,421.97490	1,479.961	19.42	0.8741	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		93.47490	86.361	19.42	0.1259	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,405.22450	1,463.000	19.43	0.8705	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		96.72450	89.400	19.43	0.1295	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		1,339.07690	1,395.977	19.46	0.8558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		110.57690	102.377	19.46	0.1442	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		1,164.77230	1,218.948	19.53	0.8102	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		156.27230	145.348	19.53	0.1898	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		1,016.92370	1,068.239	19.60	0.7631	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		208.42370	194.639	19.60	0.2369	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		821.01880	866.472	19.87	0.6829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		312.51880	292.872	19.87	0.3171	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		762.13300	805.840	19.99	0.6545	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		353.63300	332.240	19.99	0.3455	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		750.72580	794.079	20.01	0.6488	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		362.22580	340.479	20.01	0.3512	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		706.33010	748.263	20.11	0.6259	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		397.83010	374.663	20.11	0.3741	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		695.53730	737.112	20.13	0.6201	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		407.03730	383.512	20.13	0.3799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		674.31810	715.180	20.18	0.6086	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		425.81810	401.580	20.18	0.3914	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		557.11880	593.677	20.46	0.5395	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		548.61880	520.077	20.46	0.4605	0.00	0	65

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	15.30	Call			437.85810	468.417	20.93	0.4563	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			729.35810	694.817	20.93	0.5437	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			371.42550	398.638	21.26	0.4047	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			862.92550	825.038	21.26	0.5953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			341.76310	367.388	21.42	0.3802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			933.26310	893.788	21.42	0.6198	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			314.30010	338.399	21.59	0.3567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,005.80010	964.799	21.59	0.6433	0.00	0	325
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			754.12090	796.687	20.13	0.6304	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			411.72090	389.287	20.13	0.3696	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,614.07680	1,675.273	19.48	0.8935	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			78.67680	74.973	19.48	0.1065	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			53.15570	55.465	25.74	0.0704	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,267.75570	3,205.165	25.74	0.9296	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			48.76760	50.642	26.12	0.0644	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,423.36760	3,360.342	26.12	0.9356	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,241.02060	3,305.200	22.16	0.9912	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.62060	4.900	22.16	0.0088	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			490.98640	525.099	20.97	0.4704	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			749.68640	718.799	20.97	0.5296	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			424.14580	454.132	21.49	0.3989	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,030.54580	995.932	21.49	0.6011	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			76.99950	79.533	26.68	0.0824	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,806.89950	3,744.733	26.68	0.9176	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,327.99070	3,392.027	20.59	0.9883	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.89070	7.227	20.59	0.0117	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,730.88800	1,790.904	19.37	0.8749	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			110.78800	106.104	19.37	0.1251	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			79.45200	82.158	26.49	0.0852	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,729.35200	3,667.358	26.49	0.9148	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			714.73860	754.769	20.53	0.5522	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			651.53860	626.869	20.53	0.4478	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			359.26920	384.161	22.11	0.3326	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,376.06920	1,336.261	22.11	0.6674	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,952.18640	2,012.743	19.38	0.9065	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			78.98640	74.843	19.38	0.0935	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			349.80960	373.663	22.37	0.3127	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,553.10960	1,512.263	22.37	0.6873	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			816.01830	856.979	20.34	0.5836	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			609.31830	585.578	20.34	0.4164	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			362.55370	386.982	22.27	0.3219	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,505.85370	1,465.582	22.27	0.6781	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			593.59450	627.694	21.19	0.4556	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,006.49450	975.694	21.19	0.5444	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			252.43710	272.030	23.35	0.2316	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,155.33710	2,110.030	23.35	0.7684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,024.93820	2,081.808	19.06	0.8979	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			97.83820	89.808	19.06	0.1021	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			106.24990	109.698	27.16	0.0957	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,285.64990	4,224.098	27.16	0.9043	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,430.90400	3,495.051	19.21	0.9860	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.30400	9.451	19.21	0.0140	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,865.19300	1,920.996	19.10	0.8626	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			144.59300	135.396	19.10	0.1374	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,674.52020	2,729.989	17.84	0.9545	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			45.22020	35.589	17.84	0.0455	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,665.30500	2,720.702	17.85	0.9537	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			46.00500	36.302	17.85	0.0463	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,656.10140	2,711.426	17.87	0.9530	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			46.80140	37.026	17.87	0.0470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,111.46490	2,168.495	18.90	0.8827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			126.86490	118.795	18.90	0.1173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,103.18160	2,160.147	18.91	0.8814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			128.58160	120.447	18.91	0.1186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,070.21280	2,126.919	18.95	0.8762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			125.16480	117.160	18.89	0.1161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,656.41910	11,591.548	27.45	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,496.08540	3,560.540	18.56	0.9848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.48540	10.840	18.56	0.0152	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,178.32010	2,235.863	18.82	0.8926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			113.72010	106.163	18.82	0.1074	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,119.76480	2,176.860	18.89	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,002.98980	5,943.583	27.45	0.9517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			45.84450	51.373	27.45	0.0467	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,061.24450	6,001.673	27.45	0.9533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			15.29230	17.583	27.45	0.0181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,740.69230	7,677.883	27.45	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.01910	1.248	27.45	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,577.82460	5,519.749	27.45	0.9393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			58.71580	65.417	27.45	0.0576	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,674.11580	5,615.717	27.45	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			55.21370	61.604	27.45	0.0547	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,770.61370	5,711.904	27.45	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			47.58980	53.283	27.45	0.0483	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,967.22090	4,911.536	27.45	0.9162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			84.46670	93.310	27.45	0.0782	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,099.86670	5,043.610	27.45	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			81.48480	90.091	27.45	0.0759	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,156.88480	5,100.392	27.45	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			62.42460	69.449	27.45	0.0607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,638.26230	4,584.138	27.45	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			103.96460	114.293	27.45	0.0928	0.00	0	725

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	19.95	Put			4,769.36460	4,714.593	27.45	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			96.28400	106.040	27.45	0.0871	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,891.68400	4,836.340	27.45	0.9129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			91.82090	101.236	27.45	0.0838	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,110.70390	4,056.598	26.82	0.8772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			120.33680	131.842	27.45	0.1047	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,535.73680	4,482.142	27.45	0.8953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			116.88490	128.147	27.45	0.1022	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,582.28490	4,528.447	27.45	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			112.86230	123.838	27.45	0.0993	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,853.24070	3,799.820	26.26	0.8666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			156.85330	168.480	26.30	0.1326	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,872.25330	3,818.780	26.30	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			149.75040	160.990	26.61	0.1266	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,015.15040	3,961.290	26.61	0.8734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			145.30390	156.298	26.82	0.1228	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,316.14500	3,264.455	25.07	0.8391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			188.10330	201.377	25.15	0.1587	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,353.50330	3,301.677	25.15	0.8413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			162.41540	174.340	26.07	0.1373	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,767.81540	3,714.640	26.07	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			157.84070	169.520	26.26	0.1334	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,991.82730	2,941.435	24.33	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			213.24120	227.789	24.42	0.1792	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,028.64120	2,978.089	24.42	0.8208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			211.67520	226.145	24.46	0.1779	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,047.07520	2,996.445	24.46	0.8221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			190.74500	204.155	25.07	0.1609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,661.83450	2,614.540	23.84	0.7887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			221.34750	237.385	24.25	0.1861	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,936.74750	2,887.685	24.25	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			218.86470	234.126	24.29	0.1839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,964.26470	2,914.426	24.29	0.8161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			216.42730	231.135	24.33	0.1817	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,496.40300	2,450.290	23.60	0.7716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			279.64770	298.570	23.61	0.2274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,505.04770	2,458.870	23.61	0.7726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			260.14910	278.138	23.81	0.2139	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,635.54910	2,588.438	23.81	0.7861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			256.43450	274.240	23.84	0.2113	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,033.34200	1,991.116	22.88	0.7141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			366.12460	388.920	22.89	0.2847	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,041.52460	1,999.220	22.89	0.7153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			358.94750	381.435	22.95	0.2801	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,074.34750	2,031.735	22.95	0.7199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			281.00300	299.990	23.60	0.2284	0.00	0	63,513

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	16.77	Put			1,887.77730	1,846.971	22.65	0.6925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			390.53100	414.347	22.73	0.3001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,935.93100	1,894.647	22.73	0.6999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			375.31530	398.495	22.83	0.2905	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,000.71530	1,958.795	22.83	0.7095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			367.94200	390.816	22.88	0.2859	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,714.53520	1,675.577	22.36	0.6642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			418.75810	443.712	22.54	0.3175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,824.15810	1,784.012	22.54	0.6825	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			404.38650	428.764	22.63	0.3087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,879.78650	1,839.064	22.63	0.6913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			402.37730	426.672	22.65	0.3075	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,599.12690	1,561.222	22.15	0.6437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			467.36870	493.947	22.25	0.3466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,652.76870	1,614.247	22.25	0.6534	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			453.65980	479.873	22.33	0.3385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,699.05980	1,660.173	22.33	0.6615	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			449.13520	475.277	22.36	0.3358	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,304.88930	1,270.734	21.57	0.5841	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			533.89200	562.912	21.86	0.3851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,449.29200	1,413.212	21.86	0.6149	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			505.65930	533.666	22.02	0.3690	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,531.05930	1,493.966	22.02	0.6310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			483.72690	510.922	22.15	0.3563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,173.19420	1,140.949	21.30	0.5533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			635.05350	667.500	21.36	0.4401	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,200.45350	1,167.800	21.36	0.5599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			631.90790	664.251	21.37	0.4385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,207.30790	1,174.551	21.37	0.5615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			589.48930	620.434	21.57	0.4159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,016.27000	986.744	20.99	0.5119	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			691.41890	725.879	21.13	0.4688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,086.81890	1,056.179	21.13	0.5312	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			651.01920	683.979	21.29	0.4484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,166.41920	1,134.279	21.29	0.5516	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			647.79420	680.649	21.30	0.4467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			801.33380	775.816	20.54	0.4462	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			796.04450	833.378	20.77	0.5186	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			911.44450	883.678	20.77	0.4814	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			757.07600	793.370	20.90	0.5005	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			972.47600	943.670	20.90	0.4995	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			730.87000	766.444	20.99	0.4881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			678.41390	655.112	20.28	0.4026	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			973.28220	1,014.884	20.31	0.5936	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			688.68220	665.184	20.31	0.4064	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			880.37510	920.050	20.53	0.5557	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	15.20	Put			795.77510	770.350	20.53	0.4443	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			875.93380	915.516	20.54	0.5538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			543.36650	522.802	19.97	0.3488	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,074.31790	1,117.870	20.08	0.6320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			589.71790	568.170	20.08	0.3680	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,017.72360	1,060.204	20.20	0.6108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			643.12360	620.504	20.20	0.3892	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			983.01390	1,024.812	20.28	0.5974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			436.82410	418.701	19.68	0.3010	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,241.66090	1,288.145	19.74	0.6895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			457.06090	438.445	19.74	0.3105	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,166.78780	1,212.005	19.89	0.6646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			512.18780	492.305	19.89	0.3354	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,127.96650	1,172.502	19.97	0.6512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			283.86790	271.001	19.36	0.2206	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,429.41970	1,479.861	19.46	0.7450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			344.81970	330.161	19.46	0.2550	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,409.24840	1,459.410	19.48	0.7397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			354.64840	339.711	19.48	0.2603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,271.42410	1,318.401	19.68	0.6990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			135.61280	127.219	18.95	0.1238	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,949.03270	2,004.738	19.09	0.8558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			164.43270	155.038	19.09	0.1442	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,791.40600	1,846.141	19.22	0.8269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			206.80600	196.441	19.22	0.1731	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,568.46790	1,620.701	19.36	0.7794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			981.85990	1,016.977	20.93	0.5152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,179.25990	1,148.677	20.93	0.4848	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			363.18890	383.369	24.13	0.2320	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,250.58890	3,205.069	24.13	0.7680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,136.23380	1,173.696	20.46	0.5712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			953.63380	925.396	20.46	0.4288	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			997.10930	1,032.505	20.88	0.5209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,154.50930	1,124.205	20.88	0.4791	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			276.84090	293.336	25.59	0.1799	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,114.24090	4,065.036	25.59	0.8201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			668.96430	697.342	22.16	0.3847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,876.36430	1,839.042	22.16	0.6153	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			610.21950	637.171	22.48	0.3572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,067.61950	2,028.871	22.48	0.6428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			133.48950	147.409	27.16	0.0976	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,010.88950	5,959.109	27.16	0.9024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			361.92760	382.064	24.14	0.2313	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,259.32760	3,213.764	24.14	0.7687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			305.61990	322.964	24.95	0.1979	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,763.01990	3,714.664	24.95	0.8021	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	Call			1,194.17320	1,232.443	20.30	0.5910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			881.57320	854.143	20.30	0.4090	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,144.96830	1,182.556	20.44	0.5742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			942.36830	914.256	20.44	0.4258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,140.59300	1,178.115	20.45	0.5727	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			947.99300	919.815	20.45	0.4273	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,420.76460	1,455.256	20.40	0.5895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,091.16460	1,058.856	20.40	0.4105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,416.42320	1,450.887	20.41	0.5882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,096.82320	1,064.487	20.41	0.4118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			652.51670	678.072	23.37	0.3222	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			175.04840	154.222	17.93	0.1069	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,727.40420	1,765.324	19.74	0.6709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			767.80420	738.924	19.74	0.3291	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,079.88260	1,047.637	20.38	0.4080	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			447.55380	467.857	25.34	0.2296	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,307.95380	4,261.457	25.34	0.7704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,312.29610	1,346.120	20.72	0.5571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,242.69610	1,209.720	20.72	0.4429	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,024.64840	3,070.622	17.93	0.8931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,952.91670	2,911.672	23.37	0.6778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			569.53340	593.406	23.91	0.2870	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,369.93340	3,327.006	23.91	0.7130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,425.11970	1,459.640	20.39	0.5907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,085.51970	1,053.240	20.39	0.4093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,429.48260	1,464.037	20.38	0.5920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,454.39760	2,418.089	22.52	0.5831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,009.05880	1,049.132	22.50	0.4185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,439.45880	2,403.232	22.50	0.5815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,006.52090	1,046.553	22.51	0.4177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,446.92090	2,410.653	22.51	0.5823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,003.99760	1,043.989	22.52	0.4169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,193.10600	1,242.141	22.46	0.4445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,512.10600	2,483.341	22.46	0.5555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,190.38750	1,239.387	22.47	0.4437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,519.38750	2,490.587	22.47	0.5563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,195.83190	1,244.910	22.46	0.4452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,504.83190	2,476.110	22.46	0.5548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,292.46600	1,348.355	22.62	0.4464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,770.06600	2,746.755	22.62	0.5536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,289.78470	1,345.628	22.62	0.4457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,777.38470	2,754.028	22.62	0.5543	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,295.16220	1,351.081	22.61	0.4471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,762.76220	2,739.481	22.61	0.5529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,382.69470	1,444.559	22.73	0.4479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,018.89470	3,000.059	22.73	0.5521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,380.10330	1,441.873	22.74	0.4472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,026.30330	3,007.373	22.74	0.5528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,385.29210	1,447.252	22.72	0.4485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,011.49210	2,992.752	22.72	0.5515	0.00	0	0
Total \$ / R Option												0.00	0	1,408,646
Total \$ / R												586,075,617.40	38,819	2,356,615
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.07360		15.00850			0.0000	422,060.80	28	876
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.34970		15.28460			0.0000	15,349.70	1	71
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.60830		15.54260			0.0000	15,608.30	1	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.91640		15.84960			0.0000	0.00	0	0
Total \$ / R MAXI Future												453,018.80	30	1,000
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			55,423.79190	52,538.408	20.47	0.4634	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			56,166.24450	59,839.721	20.45	0.5423	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			54,316.24450	51,479.721	20.45	0.4577	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			55,711.88380	59,367.741	20.46	0.5395	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			54,861.88380	52,007.741	20.46	0.4605	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			55,273.79190	58,898.408	20.47	0.5366	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			97,628.63450	101,781.235	20.24	0.5956	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			68,168.63450	65,811.235	20.24	0.4044	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			97,148.93530	101,291.213	20.26	0.5937	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			68,688.93530	66,321.213	20.26	0.4063	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			96,671.28680	100,803.650	20.27	0.5918	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			69,211.28680	66,833.650	20.27	0.4082	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			206,761.95030	202,887.120	22.48	0.6428	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			60,799.23910	63,489.331	22.49	0.3561	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			207,539.23910	203,659.331	22.49	0.6439	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			61,245.11760	63,946.338	22.47	0.3582	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			205,985.11760	202,116.338	22.47	0.6418	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			61,021.95030	63,717.120	22.48	0.3572	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			109,455.54160	112,667.924	21.37	0.4879	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			161,495.54160	158,027.924	21.37	0.5121	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			109,120.70150	112,329.856	21.38	0.4868	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			162,160.70150	158,689.856	21.38	0.5132	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			108,787.58730	111,992.909	21.39	0.4857	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			162,827.58730	159,352.909	21.39	0.5143	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												453,018.80	30	1,000
£ / R	On	15/08/2016	Foreign Exchange Future			19.28390		19.45670			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.38150		19.55530			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.42720		19.60170			0.0000	52,375,731.20	2,696	65,093
£ / R	On	19/12/2016	Foreign Exchange Future			19.80950		19.98910			0.0000	0.00	0	679

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 Future			20.17160		20.35540			0.0000	0.00	0	287
£ / R	On	25/04/2017	Foreign Exchange Future			20.35890		20.54500			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.60190		20.79120			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.85140		21.03000			0.0000	0.00	0	520
Total £ / R Future												52,375,731.20	2,696	76,308
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			159.09950	126.716	18.71	0.1966	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,072.39950	1,212.816	18.71	0.8034	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			44.83680	38.738	20.40	0.0567	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,759.53680	2,927.238	20.40	0.9433	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			9.05830	7.364	28.69	0.0097	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,303.75830	6,475.864	28.69	0.9903	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			119.24190	98.822	18.66	0.1338	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,763.94190	1,917.322	18.66	0.8662	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			45.55980	39.313	20.36	0.0575	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,740.25980	2,907.813	20.36	0.9425	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			45.19610	39.023	20.38	0.0571	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,749.89610	2,917.523	20.38	0.9429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			1,007.61700	900.900	17.34	0.6515	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			305.91700	373.700	17.34	0.3485	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			513.94280	452.258	17.85	0.4156	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			742.24280	855.058	17.85	0.5844	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			295.06690	257.124	18.36	0.2708	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,432.23190	3,603.104	20.95	0.9582	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			33.65550	30.062	20.97	0.0415	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,441.95550	3,612.862	20.97	0.9585	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,383.71590	2,547.722	19.59	0.9041	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			51.37210	45.463	20.33	0.0609	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			2,949.67210	3,118.263	20.33	0.9391	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			21.60650	21.804	28.55	0.0241	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,719.90650	5,894.604	28.55	0.9759	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			33.93190	30.304	20.95	0.0418	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,203.36690	1,339.924	18.36	0.7292	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			34.21080	30.546	20.94	0.0421	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,422.51080	3,593.346	20.94	0.9579	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			22.44260	22.449	22.31	0.0305	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,020.74260	4,195.249	22.31	0.9695	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			85.41590	74.922	19.59	0.0959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			283.49110	259.607	20.54	0.1846	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,944.39110	3,100.107	20.54	0.8154	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			17.32790	14.097	20.41	0.0152	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			6,968.22790	7,144.597	20.41	0.9848	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			286.31450	262.195	20.53	0.1861	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			334.71660	386.251	17.95	0.2528	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,257.97010	3,417.575	20.75	0.8414	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			106.50040	91.838	20.91	0.0771	0.00	0	4,885

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	24.46	Put			4,577.40040	4,742.338	20.91	0.9229	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,974.90600	2,812.765	18.30	0.8924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			115.80600	133.265	18.30	0.1076	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,913.81660	1,785.751	17.95	0.7472	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,927.21450	3,082.695	20.53	0.8139	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			284.89940	260.896	20.53	0.1853	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,935.79940	3,091.396	20.53	0.8147	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			514.20070	473.633	19.73	0.3024	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,935.10070	2,074.133	19.73	0.6976	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			237.07010	217.075	20.75	0.1586	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			424.09520	397.776	21.96	0.2089	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,828.69520	3,986.176	21.96	0.7911	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			426.89430	400.393	21.94	0.2101	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,811.49430	3,968.793	21.94	0.7899	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			425.48980	399.083	21.95	0.2095	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,820.08980	3,977.483	21.95	0.7905	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			543.25960	511.911	22.31	0.2361	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,978.25960	4,133.011	22.31	0.7639	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,248.80000	3,438.100	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,228.80000	3,418.100	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,238.80000	3,428.100	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			967.97640	944.402	23.09	0.2960	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,097.97640	5,253.002	23.09	0.7040	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			970.60670	946.931	23.07	0.2967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,080.60670	5,235.531	23.07	0.7033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			969.29000	945.665	23.08	0.2964	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,089.29000	5,244.265	23.08	0.7036	0.00	0	0
Total £ / R Option												0.00	0	67,832
Total £ / R												52,375,731.20	2,696	144,140
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14971		0.14813			0.0000	748.57	5	760
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15300		0.15139			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15614		0.15449			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15992		0.15822			0.0000	0.00	0	0
Total ¥ / R Future												748.57	5	9,719
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,813.05600	3,971.604	21.74	0.9993	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.35600	0.304	21.74	0.0007	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,814.90980	2,973.155	18.99	0.9955	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.20980	1.856	18.99	0.0045	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,828.55490	1,983.402	16.55	0.9726	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			15.85490	12.102	16.55	0.0274	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	0.41	Call			0.00000	0.000	26.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,861.40000	25,699.600	26.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,861.40000	26,699.600	26.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,861.40000	27,699.600	26.92	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,752.07790	1,891.335	17.46	0.7960	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			303.17790	277.335	17.46	0.2040	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,160.52190	1,271.917	18.48	0.6326	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			711.62190	657.917	18.48	0.3674	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			779.73740	869.356	20.16	0.4749	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,330.83740	1,255.356	20.16	0.5251	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			759.73160	702.904	18.76	0.3295	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,160.83340	1,258.812	20.30	0.5385	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,338.93340	1,266.712	20.30	0.4615	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			859.38450	940.406	21.62	0.4270	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,037.48450	1,948.306	21.62	0.5730	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,581.63160	1,695.004	18.76	0.6705	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												748.57	5	9,719
€ / R	On	13/07/2016	Foreign Exchange Future			16.45120		16.47100			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.51130		16.53010			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.58110		16.59920			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.71880		16.73710			0.0000	5,801,423.60	347	47,598
€ / R	On	30/09/2016	Foreign Exchange Future			16.76260		16.78110			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			17.08570		17.10510			0.0000	3,417,140.00	200	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			17.43530		17.45540			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.85390		17.87340			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.01030		18.01790			0.0000	0.00	0	0
Total € / R Future												9,218,563.60	547	148,042
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			54.08150	42.444	19.75	0.1769	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			463.08150	471.244	19.75	0.8231	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			240.41670	233.900	19.70	0.4093	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			430.31670	442.600	19.70	0.5907	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			322.35210	321.798	19.35	0.4278	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			533.15210	550.698	19.35	0.5722	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			56.45800	58.589	18.70	0.0867	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,834.19850	1,818.056	18.68	0.9123	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			57.09850	59.256	18.68	0.0877	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			456.67920	466.192	19.56	0.4429	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			719.57920	747.392	19.56	0.5571	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,852.92470	1,836.728	18.73	0.9142	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			55.82470	57.928	18.73	0.0858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,843.55800	1,827.389	18.70	0.9133	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			527.66590	540.709	19.71	0.4654	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			726.56590	758.109	19.71	0.5346	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			826.13410	857.066	19.63	0.4585	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,241.98200	1,244.713	19.08	0.6490	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			978.23990	988.367	19.54	0.5592	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			773.13990	802.667	19.54	0.4408	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			820.75050	851.541	19.62	0.4568	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			97.60760	114.389	25.71	0.0893	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,892.50760	4,928.689	25.71	0.9107	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			931.23410	942.766	19.63	0.5415	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			926.63630	938.303	19.64	0.5397	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			831.53630	862.603	19.64	0.4603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			146.33560	163.704	23.93	0.1275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,841.23560	3,878.004	23.93	0.8725	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			935.85050	947.241	19.62	0.5432	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			536.88200	559.013	19.08	0.3510	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,958.07090	1,999.850	21.17	0.6236	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			708.66700	730.248	21.15	0.3785	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,943.26700	1,984.948	21.15	0.6215	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			706.06390	727.694	21.16	0.3774	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,950.66390	1,992.394	21.16	0.6226	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			703.47090	725.150	21.17	0.3764	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			930.68120	954.490	21.31	0.4031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,257.28120	2,300.590	21.31	0.5969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			936.07100	959.734	21.29	0.4049	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,242.67100	2,285.834	21.29	0.5951	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			933.37520	957.104	21.30	0.4040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,249.97520	2,293.204	21.30	0.5960	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,556.23040	2,590.924	21.60	0.5834	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,101.43950	1,128.587	21.61	0.4158	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,563.53950	2,598.287	21.61	0.5842	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,106.82110	1,133.861	21.59	0.4174	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,548.92110	2,583.561	21.59	0.5826	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,104.13040	1,131.224	21.60	0.4166	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												9,218,563.60	547	154,664
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.25630		11.17980			0.0000	56,281.50	5	8,463
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.42740		11.35050			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.58840		11.51050			0.0000	0.00	0	2,937
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.78110		11.70210			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.82320		11.73620			0.0000	0.00	0	0
Total AU\$ / R Future												56,281.50	5	11,781

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	10.19	Put			29.54440	25.086	15.28	0.0706	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,010.22710	1,082.144	15.28	0.9275	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			30.42710	25.844	15.28	0.0725	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,001.13170	1,072.922	15.27	0.9257	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			31.33170	26.622	15.27	0.0743	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,019.34440	1,091.386	15.28	0.9294	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			864.45380	926.079	14.82	0.7720	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			173.95380	158.679	14.82	0.2280	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			857.05400	918.497	14.81	0.7693	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			176.55400	161.097	14.81	0.2307	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			849.68600	910.941	14.80	0.7665	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			179.18600	163.541	14.80	0.2335	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			417.10360	447.446	15.85	0.4305	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			866.60360	819.046	15.85	0.5695	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			423.48510	454.167	15.82	0.4353	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			852.98510	805.767	15.82	0.5647	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			420.28300	450.795	15.83	0.4329	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			859.78300	812.395	15.83	0.5671	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			950.50840	903.894	16.18	0.5297	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			589.55180	622.199	16.15	0.4744	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			937.45180	891.099	16.15	0.5256	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			586.07030	618.587	16.16	0.4724	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			943.97030	897.487	16.16	0.5276	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			582.60840	614.994	16.18	0.4703	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			672.94360	714.023	16.72	0.4737	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,106.74360	1,060.823	16.72	0.5263	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			669.49550	710.434	16.73	0.4720	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,113.29550	1,067.234	16.73	0.5280	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			666.06400	706.862	16.74	0.4703	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,119.86400	1,073.662	16.74	0.5297	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												56,281.50	5	11,781
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.56900		11.58510			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.78210		11.79950			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.98310		12.00110			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			104.81140	104.764	17.58	0.2088	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			899.71140	915.764	17.58	0.7912	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			103.22760	103.199	17.60	0.2062	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			908.12760	924.199	17.60	0.7938	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			101.66670	101.657	17.62	0.2036	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			916.56670	932.657	17.62	0.7964	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			266.55060	266.373	17.23	0.3186	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			997.05060	1,014.274	17.23	0.6814	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			271.23560	271.011	17.20	0.3232	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			981.73560	998.911	17.20	0.6768	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			268.88140	268.682	17.21	0.3209	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			989.38140	1,006.582	17.21	0.6791	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			398.01590	396.900	17.39	0.3639	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,126.91590	1,143.800	17.39	0.6361	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			395.45010	394.380	17.41	0.3620	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,134.35010	1,151.280	17.41	0.6380	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			392.90540	391.873	17.42	0.3601	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,141.80540	1,158.773	17.42	0.6399	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			15.48090		15.47040			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.85040		15.83840			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.19810		16.18620			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			204.65760	212.245	21.29	0.2498	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,334.25760	1,331.345	21.29	0.7502	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			202.87850	210.410	21.30	0.2480	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,342.47850	1,339.510	21.30	0.7520	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			201.11470	208.590	21.32	0.2462	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,350.71470	1,347.690	21.32	0.7538	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			551.08470	567.852	21.30	0.3853	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,412.68470	1,417.452	21.30	0.6147	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			556.48900	573.340	21.27	0.3882	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,398.08900	1,402.940	21.27	0.6118	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			553.77780	570.592	21.29	0.3868	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,405.37780	1,410.191	21.29	0.6132	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			793.27430	812.136	21.85	0.4209	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,677.07430	1,684.036	21.85	0.5791	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			799.01150	817.932	21.82	0.4233	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,662.81150	1,669.832	21.82	0.5767	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			796.13460	815.026	21.84	0.4221	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,669.93460	1,676.926	21.84	0.5779	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.24280		2.23630			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.27420		2.26750			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.30130		2.29410			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	2.45	Call			189.38440	203.223	20.66	0.1849	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,326.38440	2,275.223	20.66	0.8151	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			176.76990	189.810	20.74	0.1746	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,413.76990	2,361.810	20.74	0.8254	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			164.96840	177.244	20.82	0.1648	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,501.96840	2,449.244	20.82	0.8352	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,535.14020	2,491.535	20.11	0.7058	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			553.20880	578.016	19.97	0.3137	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,378.20880	2,336.016	19.97	0.6863	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			531.24680	555.343	20.04	0.3038	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,456.24680	2,413.343	20.04	0.6962	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			510.14020	533.535	20.11	0.2942	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,688.74660	2,646.186	20.25	0.6414	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			805.00150	833.871	20.31	0.3502	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,764.00150	2,720.871	20.31	0.6498	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			780.98610	809.294	20.37	0.3420	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,839.98610	2,796.294	20.37	0.6580	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			829.74660	859.186	20.25	0.3586	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.24910		2.24630			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.29900		2.29630			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,903.26210	1,881.566	20.05	0.7626	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			305.98510	312.611	19.91	0.2650	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,742.98510	1,721.611	19.91	0.7350	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			286.17900	291.972	19.98	0.2509	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,823.17900	1,800.972	19.98	0.7491	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			266.26210	272.566	20.05	0.2374	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			597.54140	605.938	20.04	0.3215	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,334.54140	2,315.938	20.04	0.6785	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			574.46450	582.801	20.11	0.3117	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,411.46450	2,392.801	20.11	0.6883	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			552.24800	560.525	20.18	0.3020	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,489.24800	2,470.525	20.18	0.6980	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.94440		1.93620			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
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.98070		1.97270			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.01400		2.00590			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			209.50120	228.807	22.51	0.2130	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,047.50120	1,984.807	22.51	0.7870	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			195.61010	214.180	22.64	0.2013	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,133.61010	2,070.180	22.64	0.7987	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			182.63310	200.496	22.77	0.1903	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,220.63310	2,156.496	22.77	0.8097	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			594.74530	627.863	21.74	0.3482	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,067.74530	2,020.863	21.74	0.6518	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			572.00510	604.212	21.85	0.3374	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,145.00510	2,097.212	21.85	0.6626	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			550.18990	581.511	21.96	0.3270	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,223.18990	2,174.511	21.96	0.6730	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			887.26520	923.612	21.45	0.4001	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,228.26520	2,183.612	21.45	0.5999	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			860.88920	896.918	21.54	0.3908	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,301.88920	2,256.918	21.54	0.6092	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			835.61650	871.076	21.64	0.3816	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,376.61650	2,331.076	21.64	0.6184	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			0.14710		0.14660			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14720		0.14650			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14740		0.14570			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			0.05220		0.05230			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05160		0.05210			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05090		0.05170			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			10.67770		10.71900			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.82800		10.87020			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.97010		11.01300			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,275.76600	1,237.101	17.03	0.9460	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			16.76600	19.401	17.03	0.0540	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,266.11450	1,227.515	16.99	0.9449	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			17.11450	19.815	16.99	0.0551	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,256.46980	1,217.938	16.95	0.9438	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			17.46980	20.238	16.95	0.0562	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			474.25790	450.955	15.85	0.5137	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			454.05790	472.955	15.85	0.4863	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			469.80010	446.671	15.86	0.5103	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			459.60010	478.671	15.86	0.4897	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			465.37700	442.422	15.87	0.5069	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			465.17700	484.422	15.87	0.4931	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			573.81870	553.024	16.79	0.4965	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			650.81870	672.924	16.79	0.5035	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			569.70450	549.043	16.81	0.4940	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			656.70450	678.944	16.81	0.5060	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			565.61230	545.092	16.82	0.4914	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			662.61230	684.992	16.82	0.5086	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			1.37270		1.37240			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38640		1.38650			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39880		1.39870			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			476.00000	473.000		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			276.00000	273.000		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			376.00000	373.000		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			235.00000	236.000		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			335.00000	336.000		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			135.00000	136.000		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			213.00000	212.000		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			313.00000	312.000		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			413.00000	412.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.10910		1.11520				0.0000	0.00	0	13,073
QUANTO €On	19/12/2016	Foreign Exchange Future			1.11310		1.11910				0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.11710		1.12310				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,073
Total QUANTO € / \$												0.00	0	13,073
RAIN	On 19/09/2016	Foreign Exchange Future			26,218.74000		26,176.42000				0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			26,719.96000		26,677.57000				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			11.14130		11.11380				0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			11.33770		11.30980				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			168.66950	178.489	17.96	0.3171		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			674.86950	657.189	17.96	0.6829		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			166.24970	175.932	17.98	0.3135		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			682.44970	664.631	17.98	0.6865		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			163.86160	173.409	18.00	0.3100		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			690.06160	672.109	18.00	0.6900		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			335.67930	348.040	17.75	0.3893		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			835.87930	820.340	17.75	0.6107		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			332.79070	345.003	17.77	0.3867		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			842.99070	827.303	17.77	0.6133		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			329.92890	341.986	17.78	0.3842		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			850.12890	834.286	17.78	0.6158		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			5.02490		5.04350				0.0000	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Future			5.01840		5.03900				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			55.09270	50.704	15.10	0.2542		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			281.59270	295.804	15.10	0.7458		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Call			59.81100	55.138	15.05	0.2715		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Put			266.31100	280.238	15.05	0.7285		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
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			57.40980	52.881	15.08	0.2628	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			273.90980	287.981	15.08	0.7372	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			106.13430	99.282	14.97	0.3186	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			357.13430	370.882	14.97	0.6814	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			103.56580	96.704	14.99	0.3122	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			364.56580	378.304	14.99	0.6878	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			101.05410	94.332	15.02	0.3060	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			372.05410	385.932	15.02	0.6940	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			1.50130		1.47570			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.43880		1.41030			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38560		1.35770			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												648,179,961.07	42,102	1,215,630
Total Options												0.00	0	1,483,100
Grand Total:												648,179,961.07	42,102	2,698,730