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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2016

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			14.59710		14.72230			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.60320		14.73120			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.63310		14.76100			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.63600		14.76400			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.63900		14.76700			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.64200		14.76990			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.64490		14.77290			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.65380		14.78190			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.66560		14.79390			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.68340		14.81180			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.69520		14.82360			0.0000	0.00	0	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.69810		14.82650			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.70110		14.82950			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.70400		14.83240			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.71870		14.84720			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.72760		14.85600			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.73640		14.86490			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.74230		14.87080			0.0000	0.00	0	6
\$ / R On 06/09/2016 Foreign Exchange Future			14.75990		14.88840			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.76580		14.89430			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.76880		14.89730			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			14.78050		14.90910			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.78630		14.91500			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.79800		14.92690			0.0000	333,088,182.00	22,509	624,461
\$ / R	On	27/09/2016	Foreign Exchange Future			14.82120		14.95060			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.82410		14.95360			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.83000		14.95950			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.87080		15.00110			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.90650		15.03720			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.90950		15.04020			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.94210		15.07320			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.97190		15.10330			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.00460		15.13630			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.05210		15.18440			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.06700		15.19940			0.0000	155,325,703.00	10,309	117,283
\$ / R	On	13/03/2017	Foreign Exchange Future			15.31850		15.45360			0.0000	3,599,847.50	235	25,395
\$ / R	On	19/06/2017	Foreign Exchange Future			15.61760		15.75650			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.71540		15.85360			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.75180		15.89130			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.78810		15.92900			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.82440		15.96670			0.0000	0.00	0	70
Total \$ / R Future												492,013,732.50	33,053	937,226
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			56.54320	19.758	21.98	0.1206	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			334.24320	422.658	21.98	0.8794	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			49.16620	16.737	22.42	0.1035	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			366.86620	459.637	22.42	0.8965	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			8.27050	2.228	27.41	0.0151	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			825.97050	945.128	27.41	0.9849	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			500.23180	378.253	21.16	0.8705	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			17.93180	21.153	21.16	0.1295	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			199.60610	97.523	17.80	0.4702	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			97.30610	120.423	17.80	0.5298	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			118.48880	50.055	19.56	0.2749	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			176.18880	232.955	19.56	0.7251	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			149.50520	79.104	20.35	0.3054	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			238.30520	295.904	20.35	0.6946	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			130.32070	79.645	20.32	0.2207	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			519.32070	596.545	20.32	0.7793	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			8.62790	5.811	26.85	0.0187	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,844.62790	1,969.811	26.85	0.9813	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			1.26730	0.659	33.74	0.0021	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,427.26730	3,554.659	33.74	0.9979	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			2.88420	1.899	30.21	0.0060	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,685.88420	2,812.899	30.21	0.9940	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,967.12820	2,839.107	28.60	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.12820	0.107	28.60	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			1,279.64430	1,153.257	21.52	0.9529	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			12.64430	14.257	21.52	0.0471	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			4.26030	2.852	28.74	0.0090	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,367.26030	2,493.852	28.74	0.9910	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			289.25120	212.534	20.10	0.4302	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			299.35120	350.534	20.10	0.5698	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			43.64740	26.110	22.64	0.0749	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,130.74740	1,241.210	22.64	0.9251	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			456.31850	363.381	19.54	0.5824	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			194.41850	229.581	19.54	0.4176	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			367.44980	284.015	19.79	0.4961	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			265.54980	310.215	19.79	0.5039	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			228.83740	170.802	21.01	0.3183	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			534.93740	605.202	21.01	0.6817	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			262.60410	199.267	20.79	0.3584	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			468.70410	533.667	20.79	0.6416	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,115.71890	1,987.525	21.42	0.9878	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.91890	4.124	21.42	0.0122	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			155.90960	114.474	21.85	0.2125	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			864.10960	951.074	21.85	0.7875	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			42.36920	26.274	23.45	0.0570	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,828.76920	1,941.074	23.45	0.9430	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			125.93580	92.060	22.27	0.1671	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,109.43580	1,203.960	22.27	0.8329	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			16.35940	8.747	24.36	0.0206	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,576.85940	2,697.647	24.36	0.9794	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			125.95810	92.461	22.35	0.1656	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,136.45810	1,231.361	22.35	0.8344	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			106.05100	76.916	22.68	0.1397	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,283.65100	1,382.916	22.68	0.8603	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			87.98570	63.928	23.09	0.1129	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,550.78570	1,655.228	23.09	0.8871	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			20.56470	13.042	25.23	0.0260	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,864.56470	2,985.442	25.23	0.9740	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			15.93940	9.984	25.63	0.0203	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,089.93940	3,212.384	25.63	0.9797	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,057.75170	2,929.796	24.02	0.9948	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.75170	2.196	24.02	0.0052	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,395.95480	1,278.140	19.10	0.8995	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			39.95480	50.540	19.10	0.1005	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			352.44640	292.111	20.74	0.3798	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			627.54640	695.711	20.74	0.6202	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			449.07910	380.189	20.38	0.4547	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			498.27910	557.889	20.38	0.5453	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			31.00500	21.504	25.15	0.0371	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,942.60500	3,061.604	25.15	0.9629	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		1,443.02850	1,325.939	18.97	0.8846	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		54.62850	66.039	18.97	0.1154	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,268.86230	1,157.595	19.05	0.8422	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		80.46230	97.695	19.05	0.1578	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		32.81760	22.867	25.06	0.0393	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,884.41760	3,002.967	25.06	0.9607	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,212.67540	1,103.854	19.14	0.8200	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		98.37540	118.054	19.14	0.1800	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		54.09370	39.559	24.40	0.0636	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,459.79370	2,573.759	24.40	0.9364	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		464.64240	398.580	20.51	0.4444	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		567.34240	629.780	20.51	0.5556	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		119.29620	92.760	23.15	0.1348	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		1,721.99620	1,823.960	23.15	0.8652	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		35.48610	25.189	25.19	0.0417	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,938.18610	3,056.389	25.19	0.9583	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,456.69350	1,340.472	19.06	0.8797	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		59.39350	71.672	19.06	0.1203	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		504.24150	436.314	20.34	0.4652	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		545.14150	605.814	20.34	0.5348	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		18.34150	9.624	25.37	0.0172	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,819.24150	3,939.123	25.37	0.9828	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,672.86100	1,552.330	19.22	0.9063	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		47.86100	56.029	19.22	0.0937	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,663.62240	1,543.192	19.20	0.9050	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		48.62240	56.892	19.20	0.0950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,654.39550	1,534.065	19.18	0.9037	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		49.39550	57.765	19.18	0.0963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,732.46990	1,611.160	19.01	0.9117	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		45.56990	53.160	19.01	0.0883	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,686.05040	1,565.279	18.90	0.9055	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		49.15040	57.279	18.90	0.0945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,676.79530	1,556.156	18.88	0.9043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		49.89530	58.156	18.88	0.0957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,667.55140	1,547.315	18.88	0.9027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		50.65140	59.315	18.88	0.0973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,444.08090	1,332.569	18.97	0.8581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		77.18090	94.569	18.97	0.1419	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		1,343.13920	1,234.278	19.02	0.8330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		96.23920	116.278	19.02	0.1670	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,326.62960	1,218.228	19.02	0.8286	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		99.72960	120.228	19.02	0.1714	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		1,261.53100	1,155.024	19.05	0.8103	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		114.63100	137.024	19.05	0.1897	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		1,090.82100	989.926	19.13	0.7551	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		163.92100	191.926	19.13	0.2449	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	14.20	Call			947.14680	854.632	19.33	0.6986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			220.24680	256.632	19.33	0.3014	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			760.49790	676.889	19.68	0.6084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			333.59790	378.889	19.68	0.3916	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			704.69230	624.062	19.80	0.5779	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			377.79230	426.062	19.80	0.4221	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			693.91500	613.877	19.82	0.5718	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			387.01500	435.877	19.82	0.4282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			652.06370	574.393	19.92	0.5474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			425.16370	476.393	19.92	0.4526	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			641.91590	564.834	19.94	0.5414	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			435.01590	486.834	19.94	0.4586	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			621.99090	546.087	19.99	0.5293	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			455.09090	508.087	19.99	0.4707	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			513.19020	446.465	20.38	0.4589	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			586.29020	648.465	20.38	0.5411	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			402.81170	345.056	20.89	0.3781	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			775.91170	847.056	20.89	0.6219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			341.86630	289.625	21.23	0.3298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			914.96630	991.625	21.23	0.6702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			314.77460	265.213	21.41	0.3073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			987.87460	1,067.213	21.41	0.6927	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			289.76040	242.838	21.58	0.2861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,062.86040	1,144.838	21.58	0.7139	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			253.74210	210.794	21.87	0.2547	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,186.84210	1,272.794	21.87	0.7453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			225.89530	186.189	22.12	0.2296	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,298.99530	1,388.189	22.12	0.7704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			220.33830	181.298	22.17	0.2245	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,323.43830	1,413.298	22.17	0.7755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			180.59280	146.544	22.59	0.1873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,523.69280	1,618.544	22.59	0.8127	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			167.65790	135.113	22.74	0.1747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,600.75790	1,697.113	22.74	0.8253	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			163.56210	131.470	22.79	0.1706	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,626.66210	1,723.470	22.79	0.8294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			147.91480	117.853	22.98	0.1553	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,731.01480	1,829.853	22.98	0.8447	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			132.41680	104.700	23.18	0.1401	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,845.51680	1,946.700	23.18	0.8599	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			130.18400	102.811	23.21	0.1379	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,863.28400	1,964.811	23.21	0.8621	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			125.83330	99.140	23.27	0.1336	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,898.93330	2,001.140	23.27	0.8664	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			109.87290	85.740	23.52	0.1175	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,042.97290	2,147.740	23.52	0.8825	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	17.00	Call			97.62830	75.546	23.74	0.1050	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,170.72830	2,277.546	23.74	0.8950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			64.38990	48.331	24.52	0.0702	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,637.48990	2,750.331	24.52	0.9298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			54.68950	40.547	24.84	0.0598	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,827.78950	2,942.547	24.84	0.9402	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			15.40730	8.095	27.33	0.0133	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,638.50730	4,760.095	27.33	0.9867	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			697.02270	620.105	19.91	0.5563	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			436.42270	488.905	19.91	0.4437	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,535.66710	1,422.188	18.98	0.8611	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			82.06710	98.088	18.98	0.1389	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			48.47670	35.671	25.66	0.0496	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,344.87670	3,461.571	25.66	0.9504	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			44.09970	31.889	25.95	0.0446	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,500.49970	3,617.789	25.95	0.9554	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,158.42190	3,029.723	21.37	0.9894	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.82190	5.623	21.37	0.0106	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			456.10490	397.220	20.94	0.3973	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			796.60490	867.220	20.94	0.6027	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			397.94600	345.491	21.47	0.3349	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,086.84600	1,164.691	21.47	0.6651	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			70.81100	56.547	26.67	0.0630	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,883.61100	4,000.047	26.67	0.9370	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,244.45350	3,114.696	19.83	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.25350	8.196	19.83	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,650.85690	1,540.526	18.93	0.8427	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			113.65690	134.026	18.93	0.1573	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			73.08730	58.523	26.49	0.0653	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,805.88730	3,922.023	26.49	0.9347	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			669.18160	600.556	20.43	0.4869	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			688.98160	751.056	20.43	0.5131	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			339.74900	293.386	22.11	0.2778	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,439.54900	1,523.886	22.11	0.7222	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,869.35970	1,754.266	18.93	0.8815	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			79.15970	94.766	18.93	0.1185	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			332.95310	287.999	22.37	0.2622	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,619.75310	1,705.899	22.37	0.7378	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			765.33510	692.506	20.21	0.5215	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			642.13510	700.406	20.21	0.4785	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			344.75080	298.833	22.27	0.2705	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,571.55080	1,656.733	22.27	0.7295	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			561.76330	501.321	21.16	0.3977	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,058.46330	1,129.421	21.16	0.6023	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			245.19160	207.636	23.32	0.1913	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,231.89160	2,325.736	23.32	0.8087	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			1,937.27320	1,824.741	18.69	0.8721	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			93.97320	112.841	18.69	0.1279	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			101.20190	82.015	27.11	0.0765	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,364.90190	4,477.415	27.11	0.9235	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,345.55260	3,215.099	18.46	0.9837	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.25260	10.499	18.46	0.0163	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,778.26600	1,672.926	18.79	0.8308	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			141.96600	168.326	18.79	0.1692	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,580.81260	2,461.234	17.82	0.9387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.41260	49.134	17.82	0.0613	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,571.56610	2,452.142	17.83	0.9378	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.16610	50.042	17.83	0.0622	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,562.33050	2,443.062	17.84	0.9368	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			37.93050	50.962	17.84	0.0632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,026.09410	1,916.795	18.73	0.8546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			126.69410	149.795	18.73	0.1454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,017.78940	1,908.680	18.74	0.8531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			128.38940	151.680	18.74	0.1469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,984.73580	1,876.392	18.76	0.8473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			125.01520	147.889	18.73	0.1440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,741.83750	11,873.684	27.12	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,410.53590	3,279.454	17.94	0.9818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.13590	12.454	17.94	0.0182	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,093.11230	1,982.032	18.68	0.8659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			113.71230	135.032	18.68	0.1341	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,034.41520	1,924.889	18.73	0.8560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,091.16970	6,209.890	27.12	0.9639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			48.77160	35.483	27.12	0.0349	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,149.37160	6,268.483	27.12	0.9651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			16.85760	11.338	27.12	0.0126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,827.45760	7,954.338	27.12	0.9874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.23750	0.684	27.12	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,666.38560	5,781.923	27.12	0.9538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			61.99190	45.902	27.12	0.0437	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,762.59190	5,878.902	27.12	0.9563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			58.40360	43.056	27.12	0.0413	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,859.00360	5,976.057	27.12	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			50.56970	36.890	27.12	0.0361	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,056.26730	5,166.111	27.12	0.9346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			88.21880	67.023	27.12	0.0607	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,188.81880	5,300.023	27.12	0.9393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			85.19400	64.561	27.12	0.0588	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,245.79400	5,357.561	27.12	0.9412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			65.78560	48.923	27.12	0.0462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,727.49960	4,833.641	27.12	0.9214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			107.93430	83.209	27.12	0.0731	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			4,858.53430	4,966.209	27.12	0.9269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			100.18020	76.816	27.12	0.0682	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,980.78020	5,089.816	27.12	0.9318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			95.66730	73.111	27.12	0.0654	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,201.30270	4,309.869	27.12	0.8956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			124.41760	96.905	27.12	0.0832	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,625.01760	4,729.905	27.12	0.9168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			120.94710	94.010	27.12	0.0811	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,671.54710	4,777.010	27.12	0.9189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			116.89960	90.641	27.12	0.0786	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,942.71330	4,050.344	26.55	0.8866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			161.21400	136.519	26.59	0.1127	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,961.81400	4,069.519	26.59	0.8873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			154.75280	130.583	26.91	0.1076	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,105.35280	4,213.583	26.91	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			150.70270	126.869	27.12	0.1044	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,402.60600	3,507.872	25.33	0.8633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			189.60750	162.658	25.42	0.1349	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,440.20750	3,545.658	25.42	0.8651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			166.27420	141.168	26.35	0.1167	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,856.87420	3,964.168	26.35	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			162.11330	137.344	26.55	0.1134	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,075.90590	3,179.400	24.59	0.8454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			212.41590	183.728	24.67	0.1524	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,113.01590	3,216.728	24.67	0.8476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			210.99660	182.413	24.72	0.1513	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,131.59660	3,235.413	24.72	0.8487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			192.00600	164.872	25.33	0.1367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,742.11580	2,838.409	23.85	0.8222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			219.75990	190.522	24.46	0.1580	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,020.35990	3,123.522	24.46	0.8420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			217.51480	188.444	24.53	0.1563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,048.11480	3,151.444	24.53	0.8437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			215.30590	186.400	24.59	0.1546	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,575.11920	2,669.335	23.60	0.8071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			273.25090	235.177	23.61	0.1921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,583.85090	2,678.177	23.61	0.8079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			254.99720	218.568	23.81	0.1801	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,715.59720	2,811.568	23.81	0.8199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			251.51580	215.409	23.85	0.1778	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,106.47050	2,193.892	22.87	0.7554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			354.17020	309.324	22.88	0.2436	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,114.77020	2,202.324	22.88	0.7564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			347.45200	303.140	22.94	0.2394	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,148.05200	2,236.140	22.94	0.7606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			274.51920	236.335	23.60	0.1929	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			1,958.69990	2,043.631	22.63	0.7356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			377.01190	330.389	22.71	0.2576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,007.61190	2,093.389	22.71	0.7424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			362.76970	317.249	22.82	0.2489	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,073.36970	2,160.249	22.82	0.7511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			355.87050	310.892	22.87	0.2446	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,782.49400	1,864.197	22.34	0.7095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			403.43880	354.821	22.53	0.2736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,894.03880	1,977.821	22.53	0.7264	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			389.98060	342.372	22.62	0.2655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,950.58060	2,035.372	22.62	0.7345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			388.09990	340.631	22.63	0.2644	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,665.03510	1,744.779	22.14	0.6904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			449.11870	397.196	22.24	0.3006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,719.71870	1,800.196	22.24	0.6994	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			436.13350	385.134	22.32	0.2930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,766.73350	1,848.134	22.32	0.7070	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			431.89400	381.197	22.34	0.2905	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,363.32680	1,437.710	21.57	0.6343	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			511.00430	456.027	21.86	0.3367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,511.60430	1,589.027	21.86	0.6633	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			484.78400	431.355	22.03	0.3216	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,595.38400	1,674.355	22.03	0.6784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			464.43510	411.779	22.14	0.3096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,227.70480	1,299.033	21.29	0.6049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			605.21210	544.795	21.35	0.3888	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,255.81210	1,327.795	21.35	0.6112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			602.27590	542.019	21.36	0.3872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,262.87590	1,335.019	21.36	0.6128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			562.72680	504.710	21.57	0.3657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,065.05900	1,131.635	20.93	0.5651	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			657.58690	594.230	21.10	0.4163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,138.18690	1,207.230	21.10	0.5837	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			620.11730	558.878	21.27	0.3967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,220.71730	1,291.878	21.27	0.6033	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			617.10480	556.033	21.29	0.3951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			840.62580	900.807	20.45	0.5001	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			755.53600	686.694	20.71	0.4649	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			956.13600	1,019.694	20.71	0.5351	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			718.99480	651.868	20.84	0.4471	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,019.59480	1,084.868	20.84	0.5529	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			694.45900	628.635	20.93	0.4349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			711.07160	766.633	20.16	0.4560	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			921.31140	844.776	20.18	0.5401	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			721.91140	777.776	20.18	0.4599	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			834.13450	761.738	20.44	0.5017	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			834.73450	894.738	20.44	0.4983	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			830.02580	757.807	20.45	0.4999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			568.14600	619.291	19.85	0.4006	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,016.67430	937.031	19.96	0.5795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			617.27430	670.031	19.96	0.4205	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			963.18580	885.275	20.08	0.5577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			673.78580	728.275	20.08	0.4423	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			930.47160	853.633	20.16	0.5440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			454.93640	501.869	19.56	0.3503	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,175.86290	1,091.256	19.62	0.6396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			476.46290	524.256	19.62	0.3604	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,104.45100	1,022.041	19.77	0.6135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			535.05100	585.041	19.77	0.3865	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,067.54600	986.291	19.85	0.5994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			290.81470	326.478	19.09	0.2617	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,355.19620	1,265.254	19.28	0.6996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			355.79620	398.254	19.28	0.3004	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,336.34130	1,246.951	19.31	0.6936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			366.94130	409.951	19.31	0.3064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,204.33640	1,118.869	19.56	0.6497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			135.33580	159.392	18.76	0.1527	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,863.34670	1,757.821	18.83	0.8246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			163.94670	190.822	18.83	0.1754	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,708.21550	1,606.189	18.94	0.7918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			208.81550	239.188	18.94	0.2082	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,490.21470	1,393.478	19.09	0.7383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			938.09610	867.465	20.88	0.4714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,224.49610	1,288.965	20.88	0.5286	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			358.73130	318.762	24.19	0.2039	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,335.13130	3,430.262	24.19	0.7961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,083.63600	1,008.455	20.43	0.5272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			990.03600	1,049.955	20.43	0.4728	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			952.46310	881.314	20.83	0.4771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,198.86310	1,262.814	20.83	0.5229	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			282.46160	248.720	25.84	0.1592	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,208.86160	4,310.220	25.84	0.8408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			645.61090	588.119	22.18	0.3456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,942.01090	2,019.619	22.18	0.6544	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			590.83580	535.016	22.48	0.3194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,137.23580	2,216.516	22.48	0.6806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			138.47950	111.035	26.74	0.0792	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,104.87950	6,212.535	26.74	0.9208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			357.55080	317.865	24.20	0.2033	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,343.95080	3,439.365	24.20	0.7967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			308.30920	273.360	25.18	0.1751	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,854.70920	3,954.860	25.18	0.8249	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			1,137.97890	1,061.568	20.27	0.5470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			914.37890	973.068	20.27	0.4530	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,091.81600	1,016.477	20.40	0.5302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			978.21600	1,037.977	20.40	0.4698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,087.71790	1,012.461	20.41	0.5287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			984.11790	1,043.961	20.41	0.4713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,359.46650	1,281.674	20.41	0.5521	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,122.96650	1,184.074	20.41	0.4479	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,355.39310	1,277.679	20.42	0.5508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,128.89310	1,190.079	20.42	0.4492	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			638.06790	583.379	23.38	0.2924	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			152.56220	187.217	17.92	0.1274	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,647.24440	1,562.048	19.65	0.6350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			780.74440	834.448	19.65	0.3650	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,111.16100	1,172.104	20.39	0.4454	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			452.18950	409.017	25.56	0.2088	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,405.68950	4,501.417	25.56	0.7912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,257.58550	1,180.746	20.70	0.5197	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,281.08550	1,343.146	20.70	0.4803	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,909.06220	2,804.817	17.92	0.8726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,031.56790	3,115.779	23.38	0.7076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			560.49050	509.613	23.94	0.2595	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,453.99050	3,542.013	23.94	0.7405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,363.55980	1,285.682	20.40	0.5533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,117.05980	1,178.082	20.40	0.4467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,367.66100	1,289.704	20.39	0.5546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,518.66450	2,594.481	22.52	0.6132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			987.03180	924.472	22.50	0.3884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,503.43180	2,579.072	22.50	0.6116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			984.64450	922.173	22.51	0.3876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,511.04450	2,586.773	22.51	0.6124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			982.26450	919.881	22.52	0.3868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,167.14320	1,104.037	22.47	0.4153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,585.84320	2,662.237	22.47	0.5847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,172.31000	1,109.070	22.45	0.4168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,571.01000	2,647.270	22.45	0.5832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,169.72300	1,106.554	22.46	0.4161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,578.42300	2,654.754	22.46	0.5839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,271.27570	1,209.800	22.62	0.4199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,842.27570	2,921.700	22.62	0.5801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,268.72740	1,207.349	22.63	0.4192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,849.72740	2,929.249	22.63	0.5808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,273.83040	1,212.265	22.61	0.4206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,834.83040	2,914.165	22.61	0.5794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,363.47810	1,303.593	22.74	0.4229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,096.77810	3,179.193	22.74	0.5771	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			1,360.99530	1,301.165	22.75	0.4222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,104.29530	3,186.765	22.75	0.5778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,365.96680	1,306.018	22.74	0.4235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,089.26680	3,171.618	22.74	0.5765	0.00	0	0
Total \$ / R Option												0.00	0	1,409,146
Total \$ / R												492,013,732.50	33,053	2,346,372
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.79800		14.92690			0.0000	443,940.00	30	855
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.06700		15.19940			0.0000	75,335.00	5	77
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.31850		15.45360			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.61760		15.75650			0.0000	0.00	0	0
Total \$ / R MAXI Future												519,275.00	35	985
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			59,221.37420	65,470.080	20.40	0.5439	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			51,729.53660	45,025.921	20.36	0.4617	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			58,039.53660	64,225.921	20.36	0.5383	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			51,319.01710	44,646.470	20.38	0.4589	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			58,629.01710	64,846.470	20.38	0.5411	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			50,911.37420	44,270.080	20.40	0.4561	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			92,477.81890	84,886.591	20.17	0.5420	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			71,537.81890	77,186.591	20.17	0.4580	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			92,026.16950	84,450.337	20.18	0.5401	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			72,086.16950	77,750.337	20.18	0.4599	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			91,576.17790	84,015.696	20.19	0.5381	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			72,636.17790	78,315.696	20.19	0.4619	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			213,723.57570	221,651.564	22.48	0.6806	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			58,868.60760	53,298.010	22.49	0.3184	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			214,508.60760	222,448.010	22.49	0.6816	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			59,292.43020	53,706.444	22.47	0.3204	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			212,932.43020	220,856.444	22.47	0.6796	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			59,083.57570	53,501.564	22.48	0.3194	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			105,197.06210	98,107.359	21.34	0.4513	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			166,547.06210	173,347.359	21.34	0.5487	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			104,883.36960	97,802.341	21.36	0.4502	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			167,233.36960	174,042.341	21.36	0.5498	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			104,570.15010	97,498.985	21.37	0.4491	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			167,920.15010	174,738.985	21.37	0.5509	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												519,275.00	35	985
£ / R	On	15/08/2016	Foreign Exchange Future			19.03090		19.18480			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.12790		19.28150			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.17250		19.32670			0.0000	12,807,230.00	668	64,908
£ / R	On	19/12/2016	Foreign Exchange Future			19.54610		19.70560			0.0000	117,276.60	6	1,087

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			19.90010		20.06430			0.0000	0.00	0	302
£ / R	On	25/04/2017	Foreign Exchange Future			20.08550		20.24920			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.32110		20.48750			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.56600		20.72280			0.0000	0.00	0	520
Total £ / R Future												12,924,506.60	674	76,546
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			91.27550	58.674	17.24	0.1161	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,276.47550	1,397.774	17.24	0.8839	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			29.41440	20.877	19.87	0.0347	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,017.91440	3,162.977	19.87	0.9653	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			5.31720	4.089	28.36	0.0059	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,573.81720	6,726.188	28.36	0.9941	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			71.99600	48.330	17.34	0.0802	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,990.49600	2,120.430	17.34	0.9198	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			29.82890	21.157	19.82	0.0352	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,998.32890	3,143.257	19.82	0.9648	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			29.62070	21.017	19.85	0.0349	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,008.12070	3,153.117	19.85	0.9651	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			823.58470	709.801	16.58	0.5910	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			396.88470	437.301	16.58	0.4090	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			393.88520	320.247	17.02	0.3427	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			897.18520	977.747	17.02	0.6573	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			212.98910	164.742	17.41	0.2040	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,697.62950	3,846.256	20.83	0.9718	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			24.14710	18.720	20.86	0.0281	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,707.44710	3,856.220	20.86	0.9719	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,631.43990	2,772.115	19.07	0.9354	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			35.75880	27.439	20.03	0.0408	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,209.05880	3,354.939	20.03	0.9592	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			16.21830	10.882	27.37	0.0137	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,989.51830	6,138.382	27.37	0.9863	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			24.32950	18.756	20.83	0.0282	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,396.28910	1,502.241	17.41	0.7960	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			24.51270	18.887	20.81	0.0284	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,687.81270	3,836.387	20.81	0.9716	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			19.87160	17.067	22.89	0.0240	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,293.17160	4,444.567	22.89	0.9760	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			58.13990	44.615	19.07	0.0646	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			217.88640	184.263	19.70	0.1468	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,162.28640	3,288.163	19.70	0.8532	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.20180	12.820	21.06	0.0138	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,249.60180	7,406.720	21.06	0.9862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			220.24560	186.335	19.69	0.1482	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			395.62360	424.200	17.31	0.2830	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,483.76780	3,614.490	19.88	0.8765	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			78.45840	66.185	20.60	0.0600	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			4,832.85840	4,980.085	20.60	0.9400	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,712.18880	2,560.954	17.68	0.8795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			136.58880	144.854	17.68	0.1205	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,691.22360	1,560.300	17.31	0.7170	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,144.64560	3,270.235	19.69	0.8518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			219.06290	185.298	19.69	0.1475	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,153.46290	3,279.198	19.69	0.8525	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			417.90590	363.950	19.04	0.2579	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,122.30590	2,227.850	19.04	0.7421	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			179.36780	150.590	19.88	0.1235	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			342.54650	303.492	21.11	0.1758	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,038.24650	4,163.392	21.11	0.8242	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			344.97390	305.693	21.10	0.1769	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,020.67390	4,145.593	21.10	0.8231	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			343.75570	304.592	21.11	0.1763	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,029.45570	4,154.492	21.11	0.8237	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			448.22020	403.345	21.48	0.2038	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,179.02020	4,297.845	21.48	0.7962	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,552.50000	3,718.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,532.50000	3,698.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,542.50000	3,708.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			851.96930	802.408	22.41	0.2698	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,289.16930	5,396.408	22.41	0.7302	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			854.43500	804.707	22.39	0.2705	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,271.63500	5,378.707	22.39	0.7295	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			853.20070	803.552	22.40	0.2702	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,280.40070	5,387.552	22.40	0.7298	0.00	0	0
Total £ / R Option												0.00	0	67,832
Total £ / R												12,924,506.60	674	144,378
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14735		0.14840			0.0000	2,357.55	16	749
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15059		0.15166			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15369		0.15476			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15741		0.15851			0.0000	0.00	0	0
Total ¥ / R Future												2,357.55	16	9,708
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,840.35870	3,735.231	22.01	0.9987	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.15870	0.531	22.01	0.0013	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,841.55910	2,737.455	18.86	0.9934	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			1.35910	2.756	18.86	0.0066	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,849.09160	1,757.353	17.13	0.9529	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			8.89160	22.653	17.13	0.0471	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	27.78	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,833.60000	25,941.500	27.78	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.78	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,833.60000	26,941.500	27.78	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.78	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,833.60000	27,941.500	27.78	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,726.20150	1,730.607	18.31	0.7560	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			249.90150	361.907	18.31	0.2440	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,121.13010	1,173.087	19.60	0.5914	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			644.83010	804.387	19.60	0.4086	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			748.87260	804.131	21.18	0.4430	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,272.57260	1,435.431	21.18	0.5570	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			675.06900	841.883	19.72	0.3643	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,111.70400	1,176.884	21.17	0.5095	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,261.00400	1,436.184	21.17	0.4905	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			821.01070	882.674	22.46	0.4042	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			1,970.31070	2,141.974	22.46	0.5958	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,525.76900	1,582.583	19.72	0.6357	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,357.55	16	9,708
€ / R	On	13/07/2016	Foreign Exchange Future			16.10370		16.31430			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.16460		16.37560			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.23200		16.44420			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.36680		16.58010			0.0000	8,625,303.60	527	47,447
€ / R	On	30/09/2016	Foreign Exchange Future			16.40990		16.62390			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.72380		16.94350			0.0000	0.00	0	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			17.06590		17.28820			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.47390		17.70180			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.63070		17.85710			0.0000	0.00	0	0
Total € / R Future												8,625,303.60	527	147,891
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			27.70410	12.735	25.80	0.0613	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			593.40410	789.035	25.80	0.9387	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			182.31850	102.119	19.20	0.2387	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			526.71850	657.519	19.20	0.7613	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			272.90740	180.988	19.11	0.2957	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			638.70740	758.989	19.11	0.7043	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			69.30590	80.944	17.91	0.1210	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,690.59620	1,489.145	17.92	0.8773	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			70.49620	82.345	17.92	0.1227	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			414.77640	313.744	19.35	0.3463	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			834.67640	946.944	19.35	0.6537	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,708.59960	1,506.362	17.91	0.8807	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			68.49960	79.562	17.91	0.1193	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			1,699.40590	1,497.744	17.91	0.8790	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			482.17070	373.883	19.34	0.3738	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			838.27070	943.983	19.34	0.6262	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			926.25220	1,011.687	19.23	0.5250	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,158.33950	998.446	18.67	0.5866	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			912.80910	774.030	19.13	0.4930	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			869.30910	950.230	19.13	0.5070	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			920.42920	1,005.464	19.22	0.5232	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			100.63250	76.091	25.24	0.0656	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,057.13250	5,252.291	25.24	0.9344	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			869.75220	735.487	19.23	0.4750	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			865.59290	731.729	19.24	0.4733	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			932.09290	1,017.929	19.24	0.5267	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			145.58430	116.870	23.80	0.0989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,002.08430	4,193.070	23.80	0.9011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			873.92920	739.264	19.22	0.4768	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			614.83950	674.646	18.67	0.4134	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,086.12280	2,218.385	20.86	0.6732	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			669.14140	578.558	20.84	0.3288	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,070.94140	2,202.658	20.84	0.6712	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			666.72740	576.414	20.85	0.3278	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,078.52740	2,210.515	20.85	0.6722	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			664.32280	574.285	20.86	0.3268	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			879.45050	785.051	21.00	0.3600	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,377.65050	2,511.151	21.00	0.6400	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			884.46670	789.604	20.98	0.3617	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,362.66670	2,495.704	20.98	0.6383	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			881.95450	787.323	20.99	0.3608	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,370.15450	2,503.423	20.99	0.6392	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,679.23490	2,790.646	21.26	0.6218	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,063.79380	949.051	21.27	0.3775	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,686.69380	2,798.351	21.27	0.6225	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,068.87550	953.640	21.25	0.3790	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,671.77550	2,782.940	21.25	0.6210	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,066.33490	951.346	21.26	0.3782	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												8,625,303.60	527	154,513
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.14450		11.17180			0.0000	278,612.50	25	8,448
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.31320		11.34120			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.47210		11.49980			0.0000	80,304.70	7	2,930
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.66220		11.68930			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.70560		11.72920			0.0000	0.00	0	0
Total AU\$ / R Future												358,917.20	32	11,759

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			997.42500	972.735	14.62	0.9173	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			25.62500	28.235	14.62	0.0827	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			988.29390	963.654	14.62	0.9150	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			26.49390	29.154	14.62	0.0850	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,006.58020	981.839	14.62	0.9195	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			24.78020	27.339	14.62	0.0805	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			168.76680	176.077	14.48	0.2543	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			842.61610	821.954	14.48	0.7427	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			171.41610	178.754	14.48	0.2573	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			835.29610	814.661	14.47	0.7397	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			174.09610	181.461	14.47	0.2603	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			849.96680	829.277	14.48	0.7457	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			412.40610	391.363	15.70	0.3985	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			872.60610	879.263	15.70	0.6015	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			418.55460	397.537	15.67	0.4033	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			858.75460	865.437	15.67	0.5967	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			415.46920	394.438	15.68	0.4009	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			865.66920	872.339	15.68	0.5991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			580.72080	559.287	16.02	0.4476	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			941.42080	947.087	16.02	0.5524	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			577.36920	555.910	16.03	0.4456	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			948.06920	953.710	16.03	0.5544	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			574.03260	552.552	16.04	0.4436	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			954.73260	960.352	16.04	0.5564	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			669.16010	650.237	16.58	0.4507	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,109.96010	1,114.637	16.58	0.5493	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			665.81510	646.865	16.59	0.4490	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,116.61510	1,121.265	16.59	0.5510	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			662.49170	643.510	16.59	0.4473	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,123.29170	1,127.910	16.59	0.5527	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												358,917.20	32	11,759
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.30830		11.55190			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.51520		11.76390			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.71040		11.96290			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			100.58750	58.005	17.62	0.1336	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			928.68750	1,129.705	17.62	0.8664	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			99.09910	57.053	17.64	0.1317	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			937.19910	1,138.753	17.64	0.8683	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			97.63230	56.118	17.66	0.1298	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			945.73230	1,147.818	17.66	0.8702	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			261.21110	191.643	17.39	0.2526	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			1,027.31110	1,206.443	17.39	0.7474	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			265.66040	195.130	17.35	0.2565	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,011.76040	1,189.930	17.35	0.7435	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			263.42590	193.378	17.37	0.2545	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,019.52590	1,198.178	17.37	0.7455	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			389.57670	307.539	17.51	0.3064	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,156.67670	1,327.139	17.51	0.6936	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			387.14130	305.512	17.53	0.3047	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,164.24130	1,335.112	17.53	0.6953	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			384.72630	303.499	17.55	0.3030	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,171.82630	1,343.099	17.55	0.6970	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			15.09420		15.33270			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.45180		15.69640			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.78960		16.03860			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			170.18840	122.638	21.11	0.1685	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,437.48840	1,628.438	21.11	0.8315	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			168.63620	121.328	21.11	0.1670	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,445.93620	1,637.128	21.11	0.8330	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			167.09990	120.030	21.12	0.1655	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,454.39990	1,645.830	21.12	0.8345	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			505.22150	425.218	21.37	0.3189	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,508.82150	1,673.418	21.37	0.6811	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			510.23610	429.543	21.34	0.3216	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,493.83610	1,657.743	21.34	0.6784	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			507.72220	427.372	21.35	0.3203	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,501.32220	1,665.572	21.35	0.6797	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			737.45680	647.454	21.86	0.3659	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,768.85680	1,927.854	21.86	0.6341	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			742.85050	652.271	21.83	0.3681	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,754.25050	1,912.671	21.83	0.6319	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			740.14820	649.857	21.84	0.3670	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,761.54820	1,920.257	21.84	0.6330	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			2.20190		2.22280			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.23250		2.25360			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.25930		2.28060			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			169.65280	128.184	20.49	0.1315	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,441.65280	2,609.184	20.49	0.8685	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			158.09120	118.451	20.55	0.1230	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,530.09120	2,699.451	20.55	0.8770	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			147.28680	109.411	20.61	0.1150	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,619.28680	2,790.412	20.61	0.8850	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,644.35040	2,786.671	20.05	0.7534	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			520.10200	447.791	19.91	0.2643	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,484.10200	2,622.791	19.91	0.7357	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			499.83030	429.351	19.98	0.2554	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,563.83030	2,704.350	19.98	0.7446	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			480.35040	411.671	20.05	0.2466	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,784.68480	2,912.963	20.17	0.6835	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			767.62490	684.221	20.23	0.3086	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,861.62490	2,991.221	20.23	0.6914	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			745.27240	663.153	20.29	0.3009	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,939.27240	3,070.153	20.29	0.6991	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			790.68480	705.963	20.17	0.3165	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			2.20100		2.22780			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.24960		2.27710			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			2,047.08440	2,251.585	19.78	0.8368	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			259.26540	190.265	19.71	0.1865	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,881.26540	2,080.265	19.71	0.8135	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			241.62050	175.410	19.74	0.1746	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,963.62050	2,165.410	19.74	0.8254	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			225.08440	161.585	19.78	0.1632	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			544.00970	456.489	20.07	0.2652	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,473.00970	2,660.489	20.07	0.7348	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			523.29150	438.120	20.14	0.2563	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,552.29150	2,742.120	20.14	0.7437	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			503.36730	420.493	20.21	0.2477	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,632.36730	2,824.493	20.21	0.7523	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			1.90900		1.92540			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			1.94480		1.96150			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.97730		1.99430			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			192.77170	154.747	22.46	0.1603	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,138.77170	2,264.747	22.46	0.8397	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			180.34370	144.029	22.59	0.1506	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,226.34370	2,354.029	22.59	0.8494	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			168.73900	134.062	22.71	0.1415	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,314.73900	2,444.062	22.71	0.8585	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			567.84500	506.087	21.76	0.3021	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,152.84500	2,258.087	21.76	0.6979	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			546.60380	486.505	21.88	0.2922	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,231.60380	2,338.505	21.88	0.7078	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			526.24150	467.755	22.00	0.2827	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,311.24150	2,419.755	22.00	0.7173	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			851.66360	779.136	21.45	0.3599	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,308.66360	2,406.136	21.45	0.6401	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			827.28250	756.108	21.56	0.3511	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,384.28250	2,483.108	21.56	0.6489	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			803.70480	733.857	21.66	0.3424	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,460.70480	2,560.857	21.66	0.6576	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			0.14430		0.14570			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14520		0.14520			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14510		0.14560			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			0.05130		0.05170			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05090		0.05140			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05050		0.05110			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			10.74910		10.74100			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.89740		10.88990			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.03770		11.03020			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			1,293.73220	1,303.002	16.82	0.9588	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			12.73220	13.902	16.82	0.0412	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,283.98110	1,293.273	16.76	0.9579	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			12.98110	14.173	16.76	0.0421	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,274.23570	1,283.550	16.71	0.9571	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			13.23570	14.450	16.71	0.0429	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			477.44960	479.786	15.68	0.5375	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			437.54960	432.386	15.68	0.4625	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			472.74850	474.964	15.68	0.5340	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			442.84850	437.564	15.68	0.4660	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			468.08230	470.174	15.69	0.5305	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			448.18230	442.774	15.69	0.4695	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			571.15300	572.249	16.45	0.5131	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			630.95300	624.549	16.45	0.4869	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			567.10030	568.099	16.46	0.5105	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			636.90030	630.399	16.46	0.4895	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			563.07030	563.972	16.47	0.5079	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			642.87030	636.272	16.47	0.4921	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			1.35850		1.36880			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37150		1.38200			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38360		1.39410			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			512.00000	615.000		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			312.00000	415.000		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			412.00000	515.000		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			280.00000	385.000		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			380.00000	485.000		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			180.00000	285.000		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			259.00000	364.000		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			359.00000	464.000		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			459.00000	564.000		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			1.10600		1.11070				0.0000	0.00	0	13,073
QUANTO €On	19/12/2016	Foreign Exchange Future			1.11000		1.11470				0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.11410		1.11870				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			25,729.37000		25,995.24000				0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			26,218.19000		26,490.56000				0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Future			10.99140		11.06680				0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			11.18260		11.26050				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			156.00880	127.861	17.74	0.2542		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			709.20880	756.461	17.74	0.7458		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			153.77570	125.866	17.76	0.2510		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			716.97570	764.466	17.76	0.7490		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			151.57250	123.900	17.78	0.2478		0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			724.77250	772.500	17.78	0.7522		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			319.76430	283.330	17.58	0.3430		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			869.26430	910.730	17.58	0.6570		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			316.99490	280.788	17.60	0.3405		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			876.49490	918.188	17.60	0.6595		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			314.25150	278.268	17.61	0.3381		0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			883.75150	925.668	17.61	0.6619		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			5.01170		5.00070				0.0000	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Future			5.00930		4.99460				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			45.00650	43.459	14.74	0.2328		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			314.30650	301.759	14.74	0.7672		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Call			48.91290	47.522	14.69	0.2500		0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Put			298.21290	285.822	14.69	0.7500		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			46.92290	45.451	14.71	0.2413	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			306.22290	293.752	14.71	0.7587	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			93.39620	92.217	14.70	0.3072	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			388.79620	372.917	14.70	0.6928	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			91.17490	89.886	14.74	0.3009	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			396.57490	380.586	14.74	0.6991	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			89.00580	87.611	14.77	0.2948	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			404.40580	388.311	14.77	0.7052	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			1.40880		1.45940			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.35430		1.39850			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30320		1.34520			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												514,444,092.45	34,337	1,204,926
Total Options												0.00	0	1,483,600
Grand Total:												514,444,092.45	34,337	2,688,526