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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/06/2016 Foreign Exchange Future			14.92700		14.50910			0.0000	117,923,300.00	7,900	0
\$ / R On 27/06/2016 Foreign Exchange Future			14.90910		14.50910			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.90910		14.50320			0.0000	0.00	0	396
\$ / R On 29/06/2016 Foreign Exchange Future			14.90910		14.50620			0.0000	0.00	0	339
\$ / R On 30/06/2016 Foreign Exchange Future			14.91190		14.50920			0.0000	0.00	0	711
\$ / R On 01/07/2016 Foreign Exchange Future			14.91470		14.51220			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.92590		14.52410			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.94750		14.54430			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.95690		14.55290			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			14.98830		14.58180			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.99140		14.58470			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.99460		14.58760			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.99770		14.59050			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.00080		14.59340			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.02220		14.61370			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.04060		14.63120			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.05290		14.64280			0.0000	0.00	0	143
\$ / R On 16/08/2016 Foreign Exchange Future			15.05600		14.64570			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			15.05900		14.64860			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			15.06210		14.65150			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			15.07740		14.66600			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Future			15.08660		14.67480			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.09580		14.68350			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.11980		14.70670			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.12580		14.71250			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.12880		14.71540			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.14080		14.72700			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.14680		14.73280			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.15880		14.74440			0.0000	2,265,694,883.20	149,464	667,337
\$ / R	On	27/09/2016	Foreign Exchange Future			15.18270		14.76770			0.0000	0.00	0	1,500
\$ / R	On	28/09/2016	Foreign Exchange Future			15.18570		14.77060			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.23550		14.81810			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.27280		14.85380			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.31010		14.88940			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.34120		14.91910			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.37540		14.95180			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.42520		14.99930			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.44070		15.01410			0.0000	420,079,684.20	27,206	99,089
\$ / R	On	13/03/2017	Foreign Exchange Future			15.70710		15.26280			0.0000	4,570,766.10	291	25,295
\$ / R	On	19/06/2017	Foreign Exchange Future			16.02160		15.55730			0.0000	0.00	0	155,386
\$ / R	On	18/09/2017	Foreign Exchange Future			16.08910		15.61590			0.0000	8,044,550.00	500	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.13190		15.65370			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.17470		15.69160			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.21750		15.72940			0.0000	0.00	0	70
Total \$ / R Future												2,816,313,183.50	185,361	964,169
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			9.79890	0.000	20.23	0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			670.69890	243.000	20.23	1.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			0.05180	0.000	20.23	0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			2,100.95180	1,683.000	20.23	1.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			0.04990	0.000	20.23	0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			2,130.94990	1,713.000	20.23	1.0000	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Call			118.49970	327.612	25.71	0.8028	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Put			229.39970	38.512	25.71	0.1972	0.00	0	500
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Call			79.12970	235.176	26.22	0.6295	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Put			355.92970	106.076	26.22	0.3705	0.00	0	3,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			0.45460	1.617	42.31	0.0075	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,117.25460	1,712.516	42.31	0.9925	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			0.12440	0.458	44.58	0.0023	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			221.67920	56.399	28.18	0.2202	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,536.92440	2,131.358	44.58	0.9977	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,703.24570	3,109.100	28.48	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.04570	0.000	28.48	0.0000	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,007.68030	1,409.643	35.06	0.9968	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			4.48030	0.543	35.06	0.0032	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			144.87920	385.499	28.18	0.7798	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			106.15810	301.652	27.83	0.6584	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			319.95810	112.552	27.83	0.3416	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			327.93620	652.336	28.06	0.8853	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			108.73620	30.436	28.06	0.1147	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			11.21740	42.009	31.58	0.1309	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			1,179.01740	807.309	31.58	0.8691	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			7.87420	27.563	32.31	0.0906	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			1,345.67420	962.863	32.31	0.9094	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			134.57770	334.170	25.89	0.5835	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			410.47770	208.270	25.89	0.4165	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			252.63750	521.243	24.87	0.7556	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			228.53750	95.343	24.87	0.2444	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			207.03420	452.788	25.21	0.7007	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			282.93420	126.889	25.21	0.2993	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			128.78930	302.937	24.77	0.4855	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			584.48930	355.437	24.77	0.5145	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			119.37320	286.076	24.87	0.4665	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			615.07320	378.576	24.87	0.5335	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			45.25350	132.554	26.10	0.2605	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			1,040.95350	725.054	26.10	0.7395	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			452.72680	773.979	22.78	0.8374	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			148.42680	66.479	22.78	0.1626	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			253.25030	502.138	23.78	0.6722	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			328.95030	174.638	23.78	0.3278	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			202.09700	414.732	24.00	0.5748	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			469.19700	277.832	24.00	0.4252	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			166.07490	334.213	23.41	0.4510	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			734.27490	495.913	23.41	0.5490	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			19.36090	56.272	26.48	0.1037	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,034.66090	1,664.872	26.48	0.8963	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			3.73680	8.818	30.62	0.0184	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,609.03680	3,207.418	30.62	0.9816	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			5.54360	20.180	28.21	0.0405	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,867.94360	2,475.580	28.21	0.9595	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,788.70400	3,196.378	30.62	0.9960	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.10400	1.778	30.62	0.0040	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,122.01040	1,510.780	20.57	0.9581	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			34.41040	16.180	20.57	0.0419	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			9.10310	30.213	27.53	0.0586	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,551.50310	2,165.614	27.53	0.9414	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			295.54610	526.657	22.54	0.5975	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			485.04610	308.957	22.54	0.4025	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			71.50600	162.196	24.81	0.2462	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,338.10600	1,021.396	24.81	0.7538	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			265.53590	466.189	22.40	0.5229	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			651.83590	443.989	22.40	0.4771	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			236.31330	422.919	22.61	0.4884	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	05/08/2016	Foreign Exchange Option	15.10	Put			722.61330	500.719	22.61	0.5116	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,944.10780	2,351.216	23.58	0.9784	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.90780	10.616	23.58	0.0216	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			165.57260	305.850	23.08	0.3696	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,054.37260	785.250	23.08	0.6304	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			51.95060	112.721	24.88	0.1584	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,019.15060	1,669.821	24.88	0.8416	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			134.96380	251.584	23.37	0.3071	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,299.26380	1,005.584	23.37	0.6929	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			23.25010	54.426	26.01	0.0825	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,764.65010	2,385.426	26.01	0.9175	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			134.42240	249.495	23.41	0.3028	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,325.82240	1,030.495	23.41	0.6972	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			115.23730	216.998	23.70	0.2685	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,473.73730	1,164.898	23.70	0.7315	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			95.53720	181.168	24.02	0.2241	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,739.53720	1,413.768	24.02	0.7759	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			25.71470	56.244	26.22	0.0790	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,050.91470	2,669.644	26.22	0.9210	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			19.43010	45.943	26.58	0.0657	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,274.63010	2,889.343	26.58	0.9343	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,879.80200	3,290.000	24.38	0.9934	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			5.00200	3.400	24.38	0.0066	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,260.16010	1,639.905	20.36	0.9125	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			85.36010	53.306	20.36	0.0875	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			333.91620	533.248	21.65	0.5057	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			790.41620	577.448	21.65	0.4943	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			34.46530	70.591	25.94	0.0903	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,127.76530	2,750.791	25.94	0.9097	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,304.13830	1,683.683	20.00	0.9038	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			97.43830	63.883	20.00	0.0962	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,144.01540	1,507.675	19.87	0.8743	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			137.31540	87.875	19.87	0.1257	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			36.80150	74.027	25.85	0.0942	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,070.10150	2,694.227	25.85	0.9058	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,092.43840	1,450.344	19.95	0.8575	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			159.93840	104.544	19.95	0.1425	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			58.65750	110.604	25.15	0.1329	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,646.15750	2,284.804	25.15	0.8671	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			430.14230	655.161	21.33	0.5542	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			714.74230	526.361	21.33	0.4458	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			120.77970	212.097	23.91	0.2311	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,905.37970	1,583.297	23.91	0.7689	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			38.44530	76.897	25.90	0.0956	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,123.04530	2,748.097	25.90	0.9044	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,317.47180	1,698.220	20.14	0.8994	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	09/09/2016	Foreign Exchange Option	13.50	Put			102.07180	69.420	20.14	0.1006	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			464.49110	697.984	21.15	0.5703	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			687.49110	507.184	21.15	0.4297	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			17.07270	44.362	27.22	0.0563	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,000.07270	3,613.562	27.22	0.9437	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,518.10640	1,913.726	20.38	0.9183	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			75.30640	56.926	20.38	0.0817	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,509.14370	1,904.516	20.37	0.9173	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			76.34370	57.716	20.37	0.0827	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,500.56710	1,895.317	20.35	0.9163	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			77.76710	58.517	20.35	0.0837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,577.61430	1,974.687	20.34	0.9211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			73.21430	55.887	20.34	0.0789	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,532.72160	1,928.633	20.26	0.9162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			78.32160	59.833	20.26	0.0838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,523.78170	1,919.452	20.24	0.9152	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			79.38170	60.652	20.24	0.0848	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,515.23570	1,910.280	20.22	0.9141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			80.83570	61.479	20.22	0.0859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			0.00000	1,684.444	19.81	0.8851	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			0.00000	85.644	19.81	0.1149	3,425,744.00	40,000	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,214.62590	1,579.858	19.69	0.8678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			150.22590	101.058	19.69	0.1322	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,199.30690	1,563.226	19.70	0.8643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			154.90690	104.426	19.70	0.1357	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,139.06520	1,497.527	19.76	0.8500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			174.66520	118.727	19.76	0.1500	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			982.29710	1,324.112	19.94	0.8067	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			237.89710	165.312	19.94	0.1933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			855.77640	1,176.443	20.10	0.7627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			311.37640	217.643	20.10	0.2373	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			688.94020	976.007	20.40	0.6900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			444.54020	317.207	20.40	0.3100	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			639.34250	915.861	20.55	0.6644	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			494.94250	357.061	20.55	0.3356	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			629.77400	904.171	20.58	0.6593	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			505.37400	365.371	20.58	0.3407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			592.66120	858.535	20.70	0.6386	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			548.26120	399.735	20.70	0.3614	647,570.54	1,620	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			583.66690	847.406	20.73	0.6334	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			559.26690	408.606	20.73	0.3666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			0.00000	825.481	20.78	0.6230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			0.00000	426.681	20.78	0.3770	8,533,622.00	20,000	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			472.02540	703.189	21.14	0.5611	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			727.62540	544.389	21.14	0.4389	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			374.60490	572.568	21.61	0.4860	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			930.20490	713.768	21.61	0.5140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			320.62020	498.323	21.94	0.4387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,076.22020	839.523	21.94	0.5613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			296.64670	464.598	22.11	0.4161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,152.24670	905.798	22.11	0.5839	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			274.45400	433.009	22.28	0.3943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,230.05400	974.209	22.28	0.6057	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			242.36460	386.642	22.54	0.3610	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,357.96460	1,087.842	22.54	0.6390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			217.42700	350.273	22.79	0.3337	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,473.02700	1,191.473	22.79	0.6663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			212.43550	342.949	22.84	0.3280	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,498.03550	1,214.149	22.84	0.6720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			176.43010	289.597	23.26	0.2857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,702.03010	1,400.797	23.26	0.7143	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			164.14540	271.818	23.42	0.2710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,779.74540	1,473.018	23.42	0.7290	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.00000	266.143	23.48	0.2663	10,645,728.00	40,000	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			0.00000	1,497.343	23.48	0.7337	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			145.56700	244.632	23.69	0.2481	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,911.16700	1,595.831	23.69	0.7519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			131.21330	223.343	23.92	0.2296	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,026.81330	1,704.543	23.92	0.7704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			129.13880	220.178	23.95	0.2269	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,044.73880	1,721.378	23.95	0.7731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			125.08930	213.857	24.01	0.2214	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,080.68930	1,755.057	24.01	0.7786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			110.16680	190.343	24.25	0.2006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,225.76680	1,891.543	24.25	0.7994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			98.63640	171.926	24.45	0.1839	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,354.23640	2,013.126	24.45	0.8161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			66.85640	119.830	25.19	0.1343	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,822.45640	2,461.030	25.19	0.8657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			57.40540	103.891	25.48	0.1183	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,013.00540	2,645.091	25.48	0.8817	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			9.40060	32.841	28.67	0.0403	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,815.00060	4,424.041	28.67	0.9597	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			634.92810	903.376	20.62	0.6429	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			557.22810	410.676	20.62	0.3571	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,395.54910	1,776.215	19.93	0.8854	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			124.94910	90.515	19.93	0.1146	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			49.37520	86.962	26.13	0.0960	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,528.77520	3,151.262	26.13	0.9040	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			44.36420	79.433	26.44	0.0882	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,683.76420	3,303.733	26.44	0.9118	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,980.68990	3,394.804	22.98	0.9861	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		10.08990	9.104	22.98	0.0139	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		372.29130	547.199	22.04	0.4287	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,244.19130	1,001.699	22.04	0.5713	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		72.68340	108.898	26.80	0.1022	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,068.88340	3,686.098	26.80	0.8978	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,066.57540	3,484.383	21.34	0.9837	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.77540	11.583	21.34	0.0163	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,516.33380	1,891.620	19.70	0.8712	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		162.53380	118.820	19.70	0.1288	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		75.05950	112.458	26.64	0.1056	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,991.25950	3,609.658	26.64	0.8944	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		325.92800	466.536	22.73	0.3511	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,736.52800	1,456.436	22.73	0.6489	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		315.15930	451.938	22.82	0.3422	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,785.75930	1,501.838	22.82	0.6578	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		707.84190	958.823	20.79	0.5991	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		768.44190	598.723	20.79	0.4009	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		523.43900	721.468	21.65	0.4786	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,204.33900	980.268	21.65	0.5214	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		231.55730	337.520	23.79	0.2604	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,402.45730	2,086.320	23.79	0.7396	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,798.61040	2,178.769	19.24	0.8960	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		139.51040	97.569	19.24	0.1040	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		101.32170	138.399	27.17	0.1121	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,549.52170	4,162.999	27.17	0.8879	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,166.55950	3,589.403	19.94	0.9817	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		14.75950	14.003	19.94	0.0183	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,651.17700	2,018.986	19.29	0.8625	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		199.37700	143.586	19.29	0.1375	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,421.77260	2,821.890	17.73	0.9547	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		62.47260	36.690	17.73	0.0453	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,412.85780	2,812.635	17.74	0.9540	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		63.55780	37.436	17.74	0.0460	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,403.95550	2,803.392	17.76	0.9532	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		64.65550	38.192	17.76	0.0468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,849.31200	2,227.354	19.24	0.8750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		185.21200	136.654	19.24	0.1250	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,381.84560	1,724.138	19.72	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		367.74560	283.438	19.72	0.2177	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,888.60920	2,268.862	19.19	0.8811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		158.38700	115.376	19.13	0.1095	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,896.53330	2,277.210	19.19	0.8823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		172.43330	126.510	19.19	0.1177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,270.84130	5,873.370	27.84	0.9386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		43.33360	71.640	27.84	0.0596	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,329.23360	5,930.940	27.84	0.9404	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	11.80	Call			3,230.45410	3,656.083	19.25	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.35410	15.383	19.25	0.0194	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,952.48700	2,336.076	19.13	0.8905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,844.46550	5,453.685	27.84	0.9244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			55.16560	89.358	27.84	0.0721	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,941.06560	5,548.658	27.84	0.9279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.08980	2.424	27.84	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,926.98980	11,501.724	27.84	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			44.94130	74.070	27.84	0.0614	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,231.30960	4,852.580	27.84	0.8988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			78.70840	123.687	27.84	0.0950	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,364.60840	4,982.987	27.84	0.9050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			14.90110	26.918	27.84	0.0253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,010.80110	7,596.218	27.84	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			58.56550	94.385	27.84	0.0756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,900.44360	4,529.619	27.84	0.8819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			96.45880	148.953	27.84	0.1111	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,032.35880	4,658.253	27.84	0.8889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			51.95150	84.581	27.84	0.0688	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,037.85150	5,643.881	27.84	0.9312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			85.40960	133.280	27.84	0.1012	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,379.41160	4,001.298	26.94	0.8595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			111.32910	169.785	27.84	0.1238	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,797.22910	4,429.085	27.84	0.8762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			75.98890	119.774	27.84	0.0925	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,421.88890	5,039.074	27.84	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			104.54360	160.319	27.84	0.1181	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,122.76080	3,747.051	26.40	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			155.97420	206.514	26.44	0.1512	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,141.87420	3,765.814	26.44	0.8488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			89.47270	139.063	27.84	0.1049	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,155.37270	4,778.363	27.84	0.8951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			143.51160	191.998	26.94	0.1405	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,582.09700	3,217.871	25.26	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			183.85300	245.318	25.34	0.1794	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,619.75300	3,254.618	25.34	0.8206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			108.19600	165.428	27.84	0.1212	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,844.09600	4,474.728	27.84	0.8788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			156.86080	207.751	26.40	0.1521	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,254.79510	2,902.345	24.66	0.7949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			206.08740	278.275	24.71	0.2020	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,291.98740	2,937.575	24.71	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			149.59350	197.598	26.74	0.1446	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,285.49350	3,906.898	26.74	0.8554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			186.19700	248.571	25.26	0.1817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,913.98340	2,581.201	24.19	0.7644	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	18.00	Call			213.21840	290.378	24.59	0.2097	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,199.11840	2,849.678	24.59	0.7903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			160.95840	213.470	26.22	0.1563	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,036.85840	3,662.770	26.22	0.8437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			208.89510	283.045	24.66	0.2051	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,745.40060	2,419.954	23.95	0.7470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			258.32110	359.073	23.96	0.2521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,754.22110	2,428.373	23.96	0.7479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			204.70530	275.925	24.74	0.2005	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,310.60530	2,955.225	24.74	0.7995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			238.08340	331.901	24.19	0.2356	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,237.30310	1,938.329	23.19	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			335.01540	460.659	23.24	0.3108	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,270.91540	1,969.959	23.24	0.6892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			211.04100	286.685	24.62	0.2074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,226.94100	2,875.985	24.62	0.7926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			259.50060	360.654	23.95	0.2530	14,426,160.00	40,000	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,112.48990	1,821.198	23.00	0.6665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			364.85070	499.632	23.01	0.3323	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,120.75070	1,828.932	23.01	0.6677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			241.32290	336.265	24.15	0.2382	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,887.22290	2,555.565	24.15	0.7618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			341.40310	469.029	23.19	0.3155	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,925.15690	1,645.946	22.69	0.6372	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			405.33800	551.678	22.72	0.3602	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,941.23800	1,660.978	22.72	0.6398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			333.43760	458.591	23.25	0.3097	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,279.33760	1,977.891	23.25	0.6903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			366.58990	501.898	23.00	0.3335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,665.66360	1,405.090	22.24	0.5915	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			435.72220	590.106	22.51	0.3803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,821.62220	1,549.405	22.51	0.6197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			354.59050	486.263	23.09	0.3250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,170.49050	1,875.564	23.09	0.6750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			409.25690	556.646	22.69	0.3628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,402.73120	1,166.214	21.76	0.5383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			564.12150	753.445	21.77	0.4601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,410.02150	1,172.745	21.77	0.5399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			379.03980	518.068	22.91	0.3422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,054.93980	1,767.368	22.91	0.6578	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			479.76360	645.790	22.24	0.4085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,280.97900	1,057.661	21.55	0.5108	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			580.59230	774.509	21.70	0.4697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,366.49230	1,133.809	21.70	0.5303	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			421.24950	571.832	22.61	0.3708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,877.14950	1,601.132	22.61	0.6292	0.00	0	1,365

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	15.85	Call			566.83120	756.914	21.76	0.4617	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,090.51100	889.502	21.19	0.4634	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			670.85940	888.636	21.32	0.5194	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,156.75940	947.936	21.32	0.4806	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			527.59220	706.949	21.96	0.4383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,513.49220	1,266.249	21.96	0.5617	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			615.07900	818.361	21.55	0.4892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			842.85450	674.520	20.71	0.3926	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			777.19820	1,018.957	20.95	0.5716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			963.09820	778.257	20.95	0.4284	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			577.81280	770.958	21.71	0.4681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,373.71280	1,140.258	21.71	0.5319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			704.61100	930.202	21.19	0.5366	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			731.20260	578.582	20.47	0.3564	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			895.74490	1,161.065	20.60	0.6236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			791.64490	630.365	20.60	0.3764	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			648.57050	860.651	21.41	0.5076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,204.47050	989.951	21.41	0.4924	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			856.95450	1,115.220	20.71	0.6074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			578.87370	449.797	20.10	0.3022	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,026.69400	1,314.045	20.26	0.6743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			642.59400	503.346	20.26	0.3257	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			773.39880	1,014.346	20.96	0.5699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			969.29880	783.646	20.96	0.4301	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			945.30260	1,219.282	20.47	0.6436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			445.63460	343.382	19.85	0.2503	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,242.17480	1,563.727	19.87	0.7447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			458.07480	353.027	19.87	0.2553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			865.44180	1,125.270	20.69	0.6110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			831.34180	664.570	20.69	0.3890	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,092.97370	1,390.497	20.10	0.6978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			220.05540	164.531	19.36	0.1444	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,587.25510	1,948.020	19.53	0.8278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			273.15510	207.320	19.53	0.1722	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			992.46280	1,274.315	20.35	0.6617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			678.36280	533.615	20.35	0.3383	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,259.73460	1,584.082	19.85	0.7497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			174.50920	128.162	19.19	0.1189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,880.71300	2,260.531	19.20	0.8799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			176.61300	129.831	19.20	0.1201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			0.00000	1,420.828	20.04	0.7067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			0.00000	430.128	20.04	0.2933	8,602,568.00	20,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,734.15540	2,105.231	19.36	0.8556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			892.02500	1,129.512	21.24	0.5368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,329.22500	1,122.412	21.24	0.4632	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			878.53640	1,113.469	21.29	0.5313	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	15.74	Put			1,355.73640	1,146.369	21.29	0.4687	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			552.54220	715.276	22.80	0.3771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,289.74220	2,008.176	22.80	0.6229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			337.96080	443.833	24.45	0.2520	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,505.16080	3,166.733	24.45	0.7480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,015.71320	1,273.076	20.80	0.5851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,112.91320	925.976	20.80	0.4149	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			291.93580	374.292	25.18	0.2161	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,029.13580	3,667.192	25.18	0.7839	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			266.81470	341.500	25.83	0.1974	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,384.01470	4,014.400	25.83	0.8026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			605.32920	779.106	22.48	0.4043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,092.52920	1,822.006	22.48	0.5957	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,019.60960	1,277.568	20.79	0.5865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,106.80960	920.468	20.79	0.4135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			121.68870	182.320	27.55	0.1127	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,278.88870	5,895.219	27.55	0.8873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			337.05290	442.413	24.46	0.2513	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,514.25290	3,175.313	24.46	0.7487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,067.40800	1,332.712	20.63	0.6041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,034.60800	855.612	20.63	0.3959	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,023.51590	1,282.072	20.78	0.5880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,100.71590	914.972	20.78	0.4120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,183.12170	1,447.414	21.04	0.5703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,405.82170	1,205.814	21.04	0.4297	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			425.92750	530.582	25.68	0.2467	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,578.62750	4,218.982	25.68	0.7533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,281.67740	1,557.728	20.71	0.6016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,238.26380	1,050.556	20.69	0.3972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			597.72760	755.469	23.71	0.3402	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,190.42760	2,883.869	23.71	0.6598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,762.57150	3,172.073	17.89	0.8971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			205.27150	150.473	17.89	0.1029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,244.37740	1,056.128	20.71	0.3984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,277.80400	1,553.315	20.72	0.6004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,250.50400	1,061.714	20.72	0.3996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,553.50600	1,872.089	20.03	0.6800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			886.20600	740.489	20.03	0.3200	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,285.56380	1,562.156	20.69	0.6028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,679.45330	2,415.306	22.97	0.5684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			923.10740	1,131.741	22.98	0.4308	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,687.20740	2,422.640	22.98	0.5692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			920.86850	1,129.083	22.99	0.4299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,694.96850	2,429.983	22.99	0.5701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			925.35330	1,134.406	22.97	0.4316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,103.89850	1,333.793	23.01	0.4558	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	18/12/2017	Foreign Exchange Option	17.31	Put			2,760.19850	2,511.893	23.01	0.5442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,108.77090	1,339.483	23.00	0.4573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,745.07090	2,497.583	23.00	0.5427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,106.32760	1,336.635	23.01	0.4565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,752.62760	2,504.735	23.01	0.5435	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,207.98860	1,446.204	23.21	0.4575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,026.38860	2,781.504	23.21	0.5425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,212.81140	1,451.819	23.20	0.4589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,011.21140	2,767.119	23.20	0.5411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,210.39690	1,449.008	23.20	0.4582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,018.79690	2,774.308	23.20	0.5418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,302.41950	1,548.081	23.36	0.4589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,283.01950	3,040.581	23.36	0.5411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,307.19270	1,553.617	23.34	0.4602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,267.79270	3,026.117	23.34	0.5398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,304.80330	1,550.851	23.35	0.4596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,275.40330	3,033.351	23.35	0.5404	0.00	0	0
Total \$ / R Option												46,281,392.54	161,620	1,273,566
Total \$ / R												2,862,594,576.04	346,981	2,237,735
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.15880		14.74440			0.0000	318,334.80	21	623
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.44070		15.01410			0.0000	0.00	0	60
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.70710		15.26280			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			16.02160		15.55730			0.0000	0.00	0	0
Total \$ / R MAXI Future												318,334.80	21	737
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			73,403.06420	54,962.987	21.15	0.4415	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			47,564.53530	70,797.119	21.12	0.5636	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			72,124.53530	53,917.119	21.12	0.4364	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			47,202.53910	70,318.868	21.14	0.5611	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			72,762.53910	54,438.868	21.14	0.4389	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			46,843.06420	69,842.987	21.15	0.5585	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			86,113.42510	111,781.181	20.64	0.6093	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			83,703.42510	66,711.181	20.64	0.3907	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			85,695.44890	111,284.536	20.65	0.6075	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			84,285.44890	67,214.536	20.65	0.3925	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			85,280.21770	110,789.862	20.67	0.6057	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			84,870.21770	67,719.862	20.67	0.3943	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			228,974.21520	200,817.568	22.80	0.6229	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			55,052.67980	71,284.856	22.81	0.3761	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			229,772.67980	201,574.856	22.81	0.6239	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			55,456.59180	71,770.728	22.78	0.3782	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			228,176.59180	200,060.728	22.78	0.6218	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			55,254.21520	71,527.568	22.80	0.3771	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			98,860.85940	122,374.419	21.72	0.5032	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 MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			180,130.85940	157,214.419	21.72	0.4968		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			98,568.03000	122,025.737	21.73	0.5022		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			180,838.03000	157,865.737	21.73	0.4978		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			98,276.83240	121,677.526	21.74	0.5011		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			181,546.83240	158,517.526	21.74	0.4989		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												318,334.80	21	737
£ / R	On 08/09/2016	Foreign Exchange Future			20.74240		21.78350			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			20.78930		21.83170			0.0000		51,640,621.20	2,484	62,797
£ / R	On 19/12/2016	Foreign Exchange Future			21.19560		22.24420			0.0000		275,542.80	13	50
£ / R	On 13/03/2017	Foreign Exchange Future			21.58330		22.62930			0.0000		107,916.50	5	100
£ / R	On 25/04/2017	Foreign Exchange Future			21.78750		22.82930			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			22.04550		23.08460			0.0000		0.00	0	9,534
£ / R	On 18/12/2017	Foreign Exchange Future			22.25520		23.26150			0.0000		0.00	0	520
Total £ / R Future												52,024,080.50	2,502	73,074
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			1,022.63040	507.812	18.69	0.4156		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			439.13040	965.412	18.69	0.5844		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			515.26290	222.055	19.07	0.2228		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			4,102.05860	5,134.388	24.97	0.9696		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put			981.76290	1,729.655	19.07	0.7772		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call			511.74860	220.184	19.07	0.2213		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put			988.24860	1,737.784	19.07	0.7787		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			508.25040	218.326	19.08	0.2198		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			994.75040	1,745.926	19.08	0.7802		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			35.55860	26.788	24.97	0.0304		0.00	0	12,264
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call			2,116.56160	1,302.323	18.31	0.7168		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put			114.86160	343.023	18.31	0.2832		0.00	0	7,500
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call			1,561.26730	887.361	18.39	0.5775		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put			239.56730	608.061	18.39	0.4225		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call			714.25290	351.486	18.89	0.3022		0.00	0	5,000
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put			3,535.19050	4,543.370	22.00	0.9620		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put			1,523.18850	2,362.103	19.39	0.8461		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call			352.56640	150.224	19.40	0.1529		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put			1,530.86640	2,370.924	19.40	0.8471		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call			238.15330	94.025	19.75	0.1026		0.00	0	10,000
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put			2,006.45330	2,904.725	19.75	0.8974		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call			66.89050	32.669	22.00	0.0380		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put			782.55290	1,462.186	18.89	0.6978		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call			491.48970	224.161	19.16	0.2122		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put			1,159.78970	1,934.861	19.16	0.7878		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Call			357.22470	152.593	19.39	0.1549		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Put			1,515.52470	2,353.293	19.39	0.8451		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call			354.88850	151.403	19.39	0.1539		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	22.63	Call			926.34750	631.379	19.95	0.3444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,312.14750	2,065.779	19.95	0.6556	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			922.62680	628.808	19.96	0.3433	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,318.42680	2,073.208	19.96	0.6567	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			918.91980	626.246	19.96	0.3422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			668.19170	1,249.195	19.20	0.5032	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,848.23530	5,814.279	20.72	0.9436	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,147.98710	4,118.997	18.68	0.9552	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			33.78710	53.397	18.68	0.0448	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,907.92800	2,963.580	18.49	0.8761	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			73.72800	177.980	18.49	0.1239	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,502.39170	1,034.795	19.20	0.4968	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,324.71980	2,080.646	19.96	0.6578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			794.27160	540.379	20.21	0.3045	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,560.07160	2,354.780	20.21	0.6955	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			444.18620	290.047	21.00	0.1831	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,659.98620	3,554.447	21.00	0.8169	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			152.43530	69.879	20.72	0.0564	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			970.23220	760.613	21.13	0.3291	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,080.93220	2,917.313	21.13	0.6709	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			967.21920	758.382	21.14	0.3283	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,087.91920	2,925.082	21.14	0.6717	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			964.21560	756.098	21.14	0.3275	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,094.91560	2,932.798	21.14	0.6725	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,092.63160	896.898	21.41	0.3475	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,243.33160	3,089.398	21.41	0.6525	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			935.40000	1,974.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			945.40000	1,984.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			955.40000	1,994.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,440.56250	1,351.871	22.12	0.3755	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,319.06250	4,236.671	22.12	0.6245	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,437.89400	1,349.725	22.13	0.3750	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,326.39400	4,244.525	22.13	0.6250	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,435.23110	1,347.573	22.13	0.3745	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,333.73110	4,252.373	22.13	0.6255	0.00	0	0
Total £ / R Option												0.00	0	65,332
Total £ / R												52,024,080.50	2,502	138,406
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14865		0.13984			0.0000	11,000.03	74	990
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15193		0.14290			0.0000	0.00	0	9,180
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15513		0.14584			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15893		0.14931			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 ¥ / R Future												11,000.03	74	10,274
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,985.47950	3,865.409	20.63	0.9988	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.57950	0.509	20.63	0.0012	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,993.39370	2,867.434	17.75	0.9940	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			9.49370	2.534	17.75	0.0060	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,087.81800	1,880.527	15.41	0.9656	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			103.91800	15.627	15.41	0.0344	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,710.40000	25,806.900	26.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,710.40000	26,806.900	26.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,710.40000	27,806.900	26.56	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,192.16500	1,809.747	17.01	0.7836	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			608.66500	296.747	17.01	0.2164	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			792.60780	1,214.037	18.16	0.6162	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,209.10780	701.037	18.16	0.3838	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			539.59690	831.929	19.88	0.4605	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,956.09690	1,318.930	19.88	0.5395	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			630.59640	912.520	21.48	0.4173	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,699.79640	2,019.420	21.48	0.5827	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,148.61370	1,636.239	18.56	0.6576	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,217.81370	743.139	18.56	0.3424	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			839.72810	1,217.659	20.14	0.5265	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,908.92810	1,324.559	20.14	0.4735	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,000.03	74	10,274
€ / R	On	30/06/2016	Foreign Exchange Future			16.57950		16.47960			0.0000	0.00	0	99
€ / R	On	13/07/2016	Foreign Exchange Future			16.63310		16.88280			0.0000	2,262,101.60	136	136
€ / R	On	19/09/2016	Foreign Exchange Future			16.90650		16.79400			0.0000	41,843,587.50	2,475	49,107
€ / R	On	19/12/2016	Foreign Exchange Future			17.27710		17.15900			0.0000	46,648,170.00	2,700	17,867
€ / R	On	13/03/2017	Foreign Exchange Future			17.63550		17.50400			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.06200		17.91580			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.17610		18.02690			0.0000	0.00	0	0
Total € / R Future												90,753,859.10	5,311	149,500
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			7.22500	13.274	31.21	0.0488	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			1,257.62500	1,163.774	31.21	0.9512	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			0.00000	257.413	24.12	0.4050	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			0.00000	504.313	24.12	0.5950	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			576.49810	669.407	21.67	0.5003	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			782.49810	762.907	21.67	0.4997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,937.91920	2,055.780	20.94	0.8963	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			83.91920	89.280	20.94	0.1037	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,928.88280	2,046.812	20.92	0.8953	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			84.88280	90.312	20.92	0.1047	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,919.85630	2,037.855	20.91	0.8942	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			85.85630	91.355	20.91	0.1058	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			882.99960	883.049	21.29	0.4274	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,349.02490	1,474.689	20.78	0.6670	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,088.74320	1,208.132	21.20	0.5883	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			829.74320	831.032	21.20	0.4117	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			877.59560	877.773	21.28	0.4258	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			141.61440	177.042	26.79	0.1203	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,882.61440	4,799.942	26.79	0.8797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,041.99960	1,160.149	21.29	0.5726	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,037.42070	1,155.441	21.30	0.5711	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			888.42070	888.341	21.30	0.4289	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			200.03800	245.441	25.06	0.1653	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,841.03800	3,768.341	25.06	0.8347	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,046.59560	1,164.873	21.28	0.5742	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			590.02490	597.589	20.78	0.3330	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,006.64370	1,974.693	22.36	0.5861	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			805.99200	905.911	22.34	0.4160	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,991.99200	1,960.411	22.34	0.5840	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			803.31300	903.047	22.35	0.4149	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,999.31300	1,967.547	22.35	0.5851	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			800.64370	900.193	22.36	0.4139	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,031.37620	1,139.406	22.35	0.4348	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,315.57620	2,277.406	22.35	0.5652	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,036.78640	1,145.130	22.34	0.4365	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,300.98640	2,263.130	22.34	0.5635	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,034.08070	1,142.264	22.35	0.4356	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,308.28070	2,270.264	22.35	0.5644	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,639.19980	2,601.115	22.64	0.5586	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,193.42840	1,304.399	22.65	0.4406	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,646.52840	2,608.300	22.65	0.5594	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,198.77830	1,310.046	22.63	0.4421	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,631.87830	2,593.946	22.63	0.5579	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,196.09980	1,307.215	22.64	0.4414	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												90,753,859.10	5,311	156,122
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.31950		11.13930			0.0000	13,390,968.50	1,183	8,554
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.49310		11.30740			0.0000	80,451.70	7	506
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.65780		11.46400			0.0000	0.00	0	4,235
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.85310		11.64980			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
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.86890		11.66380			0.0000	0.00	0	0
Total AU\$ / R Future												13,471,420.20	1,190	13,295
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			976.37200	1,150.605	16.50	0.9067	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			47.07200	41.105	16.50	0.0933	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			993.92610	1,168.562	16.51	0.9106	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			44.62610	39.062	16.51	0.0894	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			985.13540	1,159.573	16.51	0.9086	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			45.83540	40.073	16.51	0.0914	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			215.36090	190.408	16.12	0.2369	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			845.71590	1,006.080	16.12	0.7606	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			218.31590	192.980	16.12	0.2394	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			859.83260	1,020.961	16.13	0.7656	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			212.43260	187.861	16.13	0.2344	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			852.76090	1,013.508	16.12	0.7631	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			431.40670	530.526	16.82	0.4569	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			927.40670	832.726	16.82	0.5431	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			437.69110	537.755	16.80	0.4614	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			913.69110	819.955	16.80	0.5386	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			434.54010	534.131	16.81	0.4591	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			920.54010	826.331	16.81	0.5409	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			591.57980	705.635	17.01	0.4928	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,001.77980	912.535	17.01	0.5072	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			588.21990	701.869	17.02	0.4909	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,008.41990	918.769	17.02	0.5091	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			594.95840	709.419	17.00	0.4947	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			995.15840	906.319	17.00	0.5053	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			676.13730	794.483	17.61	0.4880	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,182.33730	1,095.583	17.61	0.5120	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			672.79310	790.784	17.62	0.4864	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,188.99310	1,101.884	17.62	0.5136	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			669.46470	787.101	17.63	0.4848	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,195.66470	1,108.201	17.63	0.5152	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												13,471,420.20	1,190	13,295
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.74600		11.56230			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.96500		11.77580			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.17190		11.97340			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			122.65580	180.676	18.08	0.2906	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			940.35580	814.676	18.08	0.7094	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			121.00540	178.432	18.09	0.2877	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	19/09/2016	Foreign Exchange Option	12.39	Put			948.70540	822.431	18.09	0.7123	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			119.37670	176.211	18.11	0.2848	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			957.07670	830.211	18.11	0.7152	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			285.63090	358.983	17.59	0.3767	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,039.83090	923.983	17.59	0.6233	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			290.31970	364.804	17.56	0.3814	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,024.51970	909.804	17.56	0.6186	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			287.96410	361.883	17.57	0.3790	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,032.16410	916.883	17.57	0.6210	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			412.62240	498.971	17.72	0.4116	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,169.22240	1,057.071	17.72	0.5884	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			410.08720	495.914	17.73	0.4096	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,176.68720	1,064.014	17.73	0.5904	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			407.56480	492.876	17.75	0.4077	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,184.16480	1,070.976	17.75	0.5923	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			15.73940		15.48860			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.11760		15.84880			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.48500		16.19290			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			257.75950	363.318	22.64	0.3349	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,369.15950	1,223.918	22.64	0.6651	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			255.78770	360.784	22.65	0.3331	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,377.18770	1,231.384	22.65	0.6669	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			253.83080	358.267	22.67	0.3312	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,385.23080	1,238.867	22.67	0.6688	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			604.71760	761.118	22.47	0.4413	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,455.91760	1,343.518	22.47	0.5587	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			610.26090	767.780	22.45	0.4442	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,441.46090	1,330.180	22.45	0.5558	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			607.48040	764.440	22.46	0.4427	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,448.68040	1,336.840	22.46	0.5573	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			844.27580	1,022.211	22.85	0.4668	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,721.37580	1,607.211	22.85	0.5332	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			850.10930	1,028.975	22.83	0.4691	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,707.20930	1,593.975	22.83	0.5309	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			847.18980	1,025.587	22.84	0.4680	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,714.28980	1,600.587	22.84	0.5320	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Future			2.27890		2.22990			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.30980		2.26040			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.33680		2.28630			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			216.75020	351.901	21.27	0.2594	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,417.75020	2,062.900	21.27	0.7406	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			203.35710	332.163	21.33	0.2476	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,504.35710	2,143.163	21.33	0.7524	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			190.75730	313.447	21.40	0.2362	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,591.75730	2,224.447	21.40	0.7638	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,484.95840	2,184.174	20.70	0.6314	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			566.73630	754.401	20.75	0.3586	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,562.73630	2,256.401	20.75	0.6414	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			545.32450	727.547	20.81	0.3487	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,641.32450	2,329.547	20.81	0.6513	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			588.95840	782.174	20.70	0.3686	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,865.35860	2,575.890	20.89	0.6065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			804.45060	1,015.144	20.94	0.3852	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,941.45060	2,647.144	20.94	0.6148	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			852.96960	1,073.412	20.84	0.4019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,789.96960	2,505.412	20.84	0.5981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			828.35860	1,043.890	20.89	0.3935	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			2.27960		2.26200			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.33170		2.31250			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			426.69740	544.230	22.02	0.3497	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,706.69740	1,648.230	22.02	0.6503	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			402.67210	516.239	22.08	0.3360	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,782.67210	1,720.239	22.08	0.6640	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			379.87840	489.757	22.15	0.3226	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,859.87840	1,793.757	22.15	0.6774	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			747.24820	871.775	21.86	0.3817	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,322.24820	2,254.775	21.86	0.6183	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			721.76500	843.476	21.92	0.3721	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,396.76500	2,326.476	21.92	0.6279	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			697.12990	816.052	21.98	0.3627	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,472.12990	2,399.052	21.98	0.6373	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.95490		1.90250			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99130		1.93790			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.02500		1.96970			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			187.99710	318.216	23.13	0.2541	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,362.99710	1,969.216	23.13	0.7459	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			176.10950	300.831	23.26	0.2424	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,451.10950	2,051.831	23.26	0.7576	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			164.97830	284.420	23.39	0.2312	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,539.97830	2,135.420	23.39	0.7688	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			538.40530	723.279	22.10	0.3712	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,359.40530	2,010.279	22.10	0.6288	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			519.14770	698.139	22.21	0.3607	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,440.14770	2,085.139	22.21	0.6393	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			500.67280	673.939	22.32	0.3505	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,521.67280	2,160.939	22.32	0.6495	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			800.25820	1,025.667	21.81	0.4182	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,503.25820	2,175.667	21.81	0.5818	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			777.58610	997.219	21.90	0.4090	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,580.58610	2,247.219	21.90	0.5910	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			755.36230	970.293	21.99	0.4001	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,658.36230	2,320.293	21.99	0.5999	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14710		0.14380			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14700		0.14410			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14690		0.14250			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			0.05020		0.04870			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04640		0.04750			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04560		0.04650			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			10.79430		10.60490			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.94940		10.75320			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.09910		10.89090			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,175.82650	1,365.449	18.78	0.9312	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			30.92650	31.149	18.78	0.0688	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,166.35650	1,355.933	18.73	0.9301	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			31.45650	31.633	18.73	0.0699	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,156.89540	1,346.424	18.69	0.9291	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			31.99540	32.124	18.69	0.0709	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			454.50090	569.385	17.07	0.5541	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			551.30090	469.985	17.07	0.4459	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			450.43540	564.409	17.08	0.5511	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			557.23540	475.009	17.08	0.4489	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			446.39800	559.464	17.08	0.5480	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			563.19800	480.064	17.08	0.4520	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			758.41420	664.915	17.73	0.4703	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			545.52970	659.696	17.74	0.5273	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			764.62970	670.596	17.74	0.4727	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			553.11860	668.535	17.72	0.5321	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			752.21860	659.435	17.72	0.4679	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			549.31420	664.015	17.73	0.5297	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			1.36940		1.37380			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38180		1.38640			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39730		1.39870			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			462.00000	506.000		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			262.00000	306.000		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			362.00000	406.000		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			236.00000	282.000		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			336.00000	382.000		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			136.00000	182.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			213.00000	227.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			313.00000	327.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			413.00000	427.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11530		1.13900			0.0000	2,877,474.00	2,580	12,920
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11890		1.14290			0.0000	844,769.50	755	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12280		1.14680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												3,722,243.50	3,335	12,920
Total QUANTO € / \$												3,722,243.50	3,335	12,920
RAIN	On	19/09/2016	Foreign Exchange Future			26,580.15000		26,169.37000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,086.05000		26,663.17000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.22590		10.99490			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.42070		11.18590			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			159.76070	248.395	18.71	0.3699	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			784.86070	642.495	18.71	0.6301	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			157.60160	245.390	18.73	0.3665	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			792.70160	649.490	18.73	0.6335	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			155.47150	242.420	18.74	0.3631	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			800.57150	656.520	18.74	0.6369	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			318.95730	420.193	18.39	0.4220	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			943.05730	809.493	18.39	0.5780	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			316.31800	416.845	18.40	0.4195	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			950.41800	816.145	18.40	0.5805	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			313.70010	413.518	18.41	0.4170	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			957.80010	822.818	18.41	0.5830	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			5.09150		5.02670			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.08180		5.01700			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			60.23350	86.410	15.87	0.3424	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			303.53350	264.910	15.87	0.6576	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	5.25	Call			64.94040	92.474	15.83	0.3601	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			288.24040	250.974	15.83	0.6399	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			62.54900	89.399	15.85	0.3512	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			295.84900	257.899	15.85	0.6488	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			108.55010	136.764	15.64	0.3771	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			381.55010	344.964	15.64	0.6229	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			106.05440	133.647	15.65	0.3707	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			389.05440	351.847	15.65	0.6293	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			103.61270	130.590	15.67	0.3644	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			396.61270	358.790	15.67	0.6356	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			1.31880		1.28370			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.28110		1.23870			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.22190		1.19610			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,976,614,121.63	197,794	1,231,707
Total Options												46,281,392.54	161,620	1,345,520
Grand Total:												3,022,895,514.16	359,414	2,577,227