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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2016

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			14.50910		14.66770			0.0000	0.00	0	0
\$ / R On 27/06/2016 Foreign Exchange Future			14.50910		14.67380			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.50320		14.67680			0.0000	0.00	0	396
\$ / R On 29/06/2016 Foreign Exchange Future			14.50620		14.67980			0.0000	0.00	0	339
\$ / R On 30/06/2016 Foreign Exchange Future			14.50920		14.68280			0.0000	0.00	0	711
\$ / R On 01/07/2016 Foreign Exchange Future			14.51220		14.68580			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.52410		14.69760			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.54430		14.71810			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.55290		14.72690			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			14.58180		14.75620			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.58470		14.75920			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.58760		14.76220			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.59050		14.76510			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.59340		14.76810			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			14.61370		14.78880			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.63120		14.80650			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.64280		14.81830			0.0000	0.00	0	143
\$ / R On 16/08/2016 Foreign Exchange Future			14.64570		14.82130			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.64860		14.82420			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.65150		14.82720			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.66600		14.84200			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			14.67480		14.85080			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.68350		14.85960			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			14.70670		14.88310			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.71250		14.88900			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.71540		14.89190			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.72700		14.90360			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.73280		14.90950			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.74440		14.92120			0.0000	1,305,306,987.60	88,529	660,247
\$ / R	On	27/09/2016	Foreign Exchange Future			14.76770		14.69780			0.0000	22,151,550.00	1,500	1,500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.77060		14.94780			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			14.81810		14.99550			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.85380		15.03130			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.88940		15.06710			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.91910		15.09700			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.95180		15.12980			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.99930		15.17750			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.01410		15.19250			0.0000	162,482,590.20	10,822	99,357
\$ / R	On	13/03/2017	Foreign Exchange Future			15.26280		15.44460			0.0000	26,770,951.20	1,754	18,835
\$ / R	On	19/06/2017	Foreign Exchange Future			15.55730		15.74490			0.0000	5,398,383.10	347	155,386
\$ / R	On	18/09/2017	Foreign Exchange Future			15.61590		15.80170			0.0000	23,423,850.00	1,500	2,170
\$ / R	On	18/12/2017	Foreign Exchange Future			15.65370		15.84000			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.69160		15.87830			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.72940		15.91660			0.0000	0.00	0	70
Total \$ / R Future												1,545,534,312.10	104,452	951,387
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			16.32900	9.799	53.42	0.0572	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			518.62900	670.699	53.42	0.9428	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			0.09730	0.052	75.82	0.0004	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,942.39730	2,100.952	75.82	0.9996	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			0.09240	0.050	76.56	0.0003	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,972.39240	2,130.950	76.56	0.9997	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Call			199.72200	118.500	27.65	0.4018	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Put			145.92200	229.400	27.65	0.5982	0.00	0	500
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Call			146.99990	79.130	27.15	0.2813	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Put			250.19990	355.930	27.15	0.7187	0.00	0	3,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			0.91830	0.455	40.66	0.0023	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,944.11830	2,117.255	40.66	0.9977	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			0.25540	0.124	42.50	0.0007	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			148.49340	221.679	26.61	0.5612	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,363.45540	2,536.924	42.50	0.9993	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,876.83430	2,703.246	50.40	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.03430	0.046	50.40	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,181.30060	1,007.680	30.87	0.9774	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			4.50060	4.480	30.87	0.0226	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			245.29340	144.879	26.61	0.4388	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			193.98840	106.158	26.05	0.3367	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			234.18840	319.958	26.05	0.6633	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			462.53380	327.936	25.08	0.6757	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			69.73380	108.736	25.08	0.3243	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			21.00400	11.217	30.09	0.0432	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			1,015.20400	1,179.017	30.09	0.9568	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			14.60740	7.874	31.41	0.0305	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			1,178.80740	1,345.674	31.41	0.9695	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			210.57560	134.578	23.44	0.3367	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			312.97560	410.478	23.44	0.6633	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			360.23000	252.638	22.90	0.5242	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			162.63000	228.538	22.90	0.4758	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			304.12360	207.034	23.08	0.4587	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			206.52360	282.934	23.08	0.5413	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			189.83970	128.789	22.60	0.2835	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			471.73970	584.489	22.60	0.7165	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			177.39910	119.373	22.68	0.2671	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			499.29910	615.073	22.68	0.7329	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			70.30200	45.254	23.99	0.1185	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			892.20200	1,040.954	23.99	0.8815	12,491,442.00	12,000	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			0.00000	452.727	20.93	0.6796	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			0.00000	148.427	20.93	0.3204	890,560.80	6,000	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			346.95260	253.250	21.82	0.4684	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			248.85260	328.950	21.82	0.5316	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			278.04650	202.097	22.11	0.3791	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			371.14650	469.197	22.11	0.6209	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			222.69150	166.075	21.95	0.2892	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			616.49150	734.275	21.95	0.7108	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			27.98120	19.361	24.78	0.0446	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,868.78120	2,034.661	24.78	0.9554	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			3.25760	3.737	30.29	0.0087	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,434.05760	3,609.037	30.29	0.9913	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			6.94380	5.544	26.20	0.0139	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,694.74380	2,867.944	26.20	0.9861	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,963.09120	2,788.704	25.77	0.9969	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.89120	1.104	25.77	0.0031	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,286.81910	1,122.010	19.02	0.9137	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			24.61910	34.410	19.02	0.0863	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			12.19120	9.103	25.64	0.0220	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,379.99120	2,551.503	25.64	0.9780	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			378.61480	295.546	21.11	0.4346	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			393.51480	485.046	21.11	0.5654	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			99.65980	71.506	23.36	0.1362	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,191.55980	1,338.106	23.36	0.8638	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			338.50310	265.536	21.29	0.3743	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			549.70310	651.836	21.29	0.6257	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			303.32800	236.313	21.49	0.3421	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			614.52800	722.613	21.49	0.6579	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,117.40240	1,944.108	20.83	0.9708	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.90240	12.908	20.83	0.0292	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			214.30640	165.573	22.07	0.2455	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			927.80640	1,054.373	22.07	0.7545	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			72.22950	51.951	23.68	0.0883	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,863.92950	2,019.151	23.68	0.9117	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			175.02610	134.964	22.43	0.1994	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,163.72610	1,299.264	22.43	0.8006	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			33.89330	23.250	24.86	0.0419	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,599.69330	2,764.650	24.86	0.9581	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			174.02490	134.422	22.48	0.1970	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,189.82490	1,325.822	22.48	0.8030	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			150.00660	115.237	22.79	0.1713	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,332.80660	1,473.737	22.79	0.8287	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			125.22790	95.537	23.12	0.1408	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,593.22790	1,739.537	23.12	0.8592	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			36.25810	25.715	25.20	0.0424	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,885.45810	3,050.915	25.20	0.9576	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			29.00710	19.430	25.30	0.0330	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,108.20710	3,274.630	25.30	0.9670	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,055.08990	2,879.802	22.91	0.9898	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			4.28990	5.002	22.91	0.0102	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,418.80730	1,260.160	19.03	0.8614	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			68.00730	85.360	19.03	0.1386	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			408.89910	333.916	20.85	0.3828	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			689.29910	790.416	20.85	0.6172	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			47.80270	34.465	24.96	0.0515	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,964.70270	3,127.765	24.96	0.9485	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,463.07380	1,304.138	18.69	0.8538	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			79.97380	97.438	18.69	0.1462	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,296.71730	1,144.015	18.80	0.8091	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			113.61730	137.315	18.80	0.1909	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			50.22460	36.802	24.93	0.0545	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,907.12460	3,070.102	24.93	0.9455	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,242.48120	1,092.438	18.85	0.7880	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			133.48120	159.938	18.85	0.2120	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			76.90560	58.658	24.35	0.0819	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,487.90560	2,646.158	24.35	0.9181	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			516.66220	430.142	20.48	0.4384	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			624.76220	714.742	20.48	0.5616	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			153.67940	120.780	23.11	0.1544	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,761.77940	1,905.380	23.11	0.8456	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			52.87630	38.445	24.95	0.0556	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,960.97630	3,123.045	24.95	0.9444	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,476.43460	1,317.472	18.71	0.8509	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		84.53460	102.072	18.71	0.1491	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		554.88760	464.491	20.29	0.4569	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		601.28760	687.491	20.29	0.5431	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		33.62670	17.073	25.31	0.0264	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,840.02670	4,000.073	25.31	0.9736	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,685.06260	1,518.106	18.50	0.8861	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		65.56260	75.306	18.50	0.1139	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,676.00540	1,509.144	18.48	0.8847	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		66.50540	76.344	18.48	0.1153	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,666.96000	1,500.567	18.48	0.8829	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		67.46000	77.767	18.48	0.1171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,745.02560	1,577.614	18.49	0.8908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		63.82560	73.214	18.49	0.1092	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,699.74420	1,532.722	18.38	0.8841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		68.54420	78.322	18.38	0.1159	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,690.72360	1,523.782	18.36	0.8827	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		69.52360	79.382	18.36	0.1173	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,681.71510	1,515.236	18.37	0.8810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		70.51510	80.836	18.37	0.1190	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		0.00000	1,214.626	18.60	0.8068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		0.00000	150.226	18.60	0.1932	1,126,694.25	7,500	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,352.65540	1,199.307	18.61	0.8023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		131.45540	154.907	18.61	0.1977	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		0.00000	1,139.065	18.66	0.7835	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		0.00000	174.665	18.66	0.2165	1,309,989.00	7,500	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		1,124.71490	982.297	18.80	0.7282	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		203.51490	237.897	18.80	0.2718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		986.61030	855.776	19.08	0.6731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		265.41030	311.376	19.08	0.3269	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		805.28860	688.940	19.50	0.5880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		384.08860	444.540	19.50	0.4120	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		750.71580	639.343	19.64	0.5597	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		429.51580	494.943	19.64	0.4403	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		0.00000	629.774	19.67	0.5541	2,582,073.40	4,100	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		0.00000	505.374	19.67	0.4459	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		699.04030	592.661	19.78	0.5317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		477.84030	548.261	19.78	0.4683	888,183.14	1,620	2,460
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		0.00000	583.667	19.81	0.5262	2,393,034.29	4,100	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		0.00000	559.267	19.81	0.4738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		561.87900	472.025	20.30	0.4512	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		640.67900	727.625	20.30	0.5488	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		450.34940	374.605	20.83	0.3781	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		829.14940	930.205	20.83	0.6219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		387.70420	320.620	21.19	0.3342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		966.50420	1,076.220	21.19	0.6658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		359.55540	296.647	21.38	0.3139	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,038.35540	1,152.247	21.38	0.6861	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		333.52010	274.454	21.56	0.2945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,112.32010	1,230.054	21.56	0.7055	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		0.00000	242.365	21.85	0.2656	2,853,843.17	11,775	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		0.00000	1,357.965	21.85	0.7344	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		266.44300	217.427	22.11	0.2424	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,345.24300	1,473.027	22.11	0.7576	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		0.00000	212.435	22.16	0.2377	2,501,428.01	11,775	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		0.00000	1,498.035	22.16	0.7623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		217.80780	176.430	22.60	0.2027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,566.60780	1,702.030	22.60	0.7973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		203.71660	164.145	22.73	0.1906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,642.51660	1,779.745	22.73	0.8094	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		181.74320	145.567	22.96	0.1719	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,770.54320	1,911.167	22.96	0.8281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		164.50140	131.213	23.16	0.1571	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,883.30140	2,026.813	23.16	0.8429	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		162.00270	129.139	23.19	0.1549	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,900.80270	2,044.739	23.19	0.8451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		157.11780	125.089	23.26	0.1507	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,935.91780	2,080.689	23.26	0.8493	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		139.05730	110.167	23.50	0.1347	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,077.85730	2,225.767	23.50	0.8653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		125.02610	98.636	23.72	0.1222	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,203.82610	2,354.236	23.72	0.8778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		85.94780	66.856	24.48	0.0861	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,664.74780	2,822.456	24.48	0.9139	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		74.18810	57.405	24.79	0.0749	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,852.98810	3,013.005	24.79	0.9251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		25.67030	9.401	25.69	0.0149	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,654.47030	4,815.001	25.69	0.9851	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		0.00000	634.928	19.76	0.5409	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		0.00000	557.228	19.76	0.4591	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,554.69700	1,395.549	18.51	0.8390	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		106.89700	124.949	18.51	0.1610	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		65.75020	49.375	25.54	0.0617	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,367.95020	3,528.775	25.54	0.9383	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		60.78370	44.364	25.78	0.0558	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,522.98370	3,683.764	25.78	0.9442	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,155.17070	2,980.690	21.06	0.9831	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		7.37070	10.090	21.06	0.0169	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		437.84810	372.291	21.48	0.3377	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,132.34810	1,244.191	21.48	0.6623	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		86.54700	72.683	26.74	0.0743	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,905.24700	4,068.883	26.74	0.9257	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,240.91090	3,066.575	19.63	0.9803	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.61090	12.775	19.63	0.0197	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,672.15380	1,516.334	18.67	0.8237	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		140.85380	162.534	18.67	0.1763	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		89.18980	75.059	26.57	0.0768	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,827.88980	3,991.260	26.57	0.9232	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		377.01350	325.928	22.38	0.2771	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,609.91350	1,736.528	22.38	0.7229	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		364.72600	315.159	22.48	0.2693	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,657.62600	1,785.759	22.48	0.7307	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		805.75950	707.842	20.24	0.5117	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		688.65950	768.442	20.24	0.4883	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		597.59710	523.439	21.23	0.3959	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,100.59710	1,204.339	21.23	0.6041	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		268.94580	231.557	23.41	0.2004	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,261.94580	2,402.457	23.41	0.7996	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,954.50760	1,798.610	18.65	0.8544	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		117.50760	139.510	18.65	0.1456	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		114.00870	101.322	27.38	0.0876	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,384.20870	4,549.522	27.38	0.9124	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,341.64630	3,166.560	18.28	0.9787	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		11.84630	14.760	18.28	0.0213	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,802.17650	1,651.177	18.72	0.8135	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		172.37650	199.377	18.72	0.1865	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,585.03090	2,421.773	17.76	0.9274	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		47.53090	62.473	17.76	0.0726	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,575.95090	2,412.858	17.78	0.9264	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		48.45090	63.558	17.78	0.0736	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,566.88430	2,403.955	17.79	0.9254	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		49.38430	64.656	17.79	0.0746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,044.68200	1,888.609	18.60	0.8403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		152.18200	174.509	18.60	0.1597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,036.61930	1,880.713	18.61	0.8388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		154.11930	176.613	18.61	0.1612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,004.54240	1,849.312	18.63	0.8329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		150.26190	172.433	18.60	0.1582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,748.90340	11,926.990	27.10	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,406.16350	3,230.454	17.72	0.9774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		13.66350	16.354	17.72	0.0226	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,109.80010	1,952.487	18.55	0.8518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		137.30010	158.387	18.55	0.1482	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,052.76190	1,896.533	18.60	0.8418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,100.96250	6,270.841	27.10	0.9584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		51.59450	43.334	27.10	0.0402	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,159.09450	6,329.234	27.10	0.9598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		18.18070	14.901	27.10	0.0156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,835.68070	8,010.801	27.10	0.9844	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	26.94	Call			1.40340	1.090	27.10	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,676.72830	5,844.466	27.10	0.9477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			65.30380	55.166	27.10	0.0497	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,772.80380	5,941.066	27.10	0.9503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			61.58800	51.951	27.10	0.0472	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,869.08800	6,037.852	27.10	0.9528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			53.46250	44.941	27.10	0.0416	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,067.52690	5,231.310	27.10	0.9276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			92.36650	78.708	27.10	0.0675	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,199.86650	5,364.608	27.10	0.9325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			89.25280	75.989	27.10	0.0655	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,256.75280	5,421.889	27.10	0.9345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			69.22830	58.566	27.10	0.0523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,739.31410	4,900.444	27.10	0.9140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			112.62280	96.459	27.10	0.0803	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,870.12280	5,032.359	27.10	0.9197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			104.66360	89.473	27.10	0.0754	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,992.16360	5,155.373	27.10	0.9246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			100.02690	85.410	27.10	0.0724	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,218.89770	4,379.412	27.10	0.8877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			129.51330	111.329	27.10	0.0907	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,637.01330	4,797.229	27.10	0.9093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			125.96000	108.196	27.10	0.0886	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,683.46000	4,844.096	27.10	0.9114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			121.81410	104.544	27.10	0.0860	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,961.64020	4,122.761	26.65	0.8775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			173.13790	155.974	26.69	0.1217	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,980.63790	4,141.874	26.69	0.8783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			165.92440	149.594	27.00	0.1166	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,123.42440	4,285.493	27.00	0.8834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			161.39770	143.512	27.10	0.1123	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,424.78660	3,582.097	25.47	0.8541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			204.64100	183.853	25.55	0.1441	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,462.14100	3,619.753	25.55	0.8559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			178.77160	160.958	26.46	0.1258	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,876.27160	4,036.858	26.46	0.8742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			174.14020	156.861	26.65	0.1225	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,100.41590	3,254.795	24.75	0.8363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			229.74900	206.087	24.83	0.1616	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,137.24900	3,291.987	24.83	0.8384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			228.18860	204.705	24.87	0.1605	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,155.68860	3,310.605	24.87	0.8395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			207.28660	186.197	25.47	0.1459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,767.83160	2,913.983	23.99	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			237.79610	213.218	24.62	0.1671	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,045.29610	3,199.118	24.62	0.8329	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	18.03	Call		235.33690	211.041	24.68	0.1654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,072.83690	3,226.941	24.68	0.8346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		232.91590	208.895	24.75	0.1637	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,601.95990	2,745.401	23.74	0.7991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		293.12920	258.321	23.75	0.2001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,610.62920	2,754.221	23.75	0.7999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		273.98690	241.323	23.95	0.1884	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,741.48690	2,887.223	23.95	0.8116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		270.33160	238.083	23.99	0.1861	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,103.80840	2,237.303	22.96	0.7451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		379.16740	335.015	23.01	0.2508	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,136.66740	2,270.915	23.01	0.7492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		377.40300	333.438	23.02	0.2498	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,144.90300	2,279.338	23.02	0.7502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		294.45990	259.501	23.74	0.2009	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,981.92960	2,112.490	22.76	0.7292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		412.48950	364.851	22.77	0.2697	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		1,989.98950	2,120.751	22.77	0.7303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		401.03920	354.591	22.85	0.2632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,038.53920	2,170.490	22.85	0.7368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		386.30840	341.403	22.96	0.2549	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,799.43760	1,925.157	22.45	0.7030	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		457.58420	405.338	22.48	0.2946	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,815.08420	1,941.238	22.48	0.7054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		428.30930	379.040	22.67	0.2785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,925.80930	2,054.940	22.67	0.7215	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		414.42960	366.590	22.76	0.2708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,547.00820	1,665.664	22.01	0.6614	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		491.33500	435.722	22.28	0.3128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,698.83500	1,821.622	22.28	0.6872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		475.26810	421.249	22.37	0.3042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,752.76810	1,877.150	22.37	0.6958	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		461.93760	409.257	22.45	0.2970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,293.78640	1,402.731	21.49	0.6121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		633.28120	564.122	21.50	0.3864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,300.78120	1,410.021	21.50	0.6136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		592.74710	527.592	21.71	0.3661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,400.24710	1,513.492	21.71	0.6339	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		539.50820	479.764	22.01	0.3386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,177.14380	1,280.979	21.24	0.5861	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		651.52610	580.592	21.41	0.3954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,259.02610	1,366.492	21.41	0.6046	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		648.44660	577.813	21.43	0.3939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,265.94660	1,373.713	21.43	0.6061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		636.28640	566.831	21.49	0.3879	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		996.53850	1,090.511	20.83	0.5402	0.00	0	31,590

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	15.50	Call			751.97460	670.859	20.97	0.4429	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,059.47460	1,156.759	20.97	0.5571	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			727.04000	648.571	21.07	0.4315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,104.54000	1,204.471	21.07	0.5685	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			689.64380	615.079	21.24	0.4139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			763.71840	842.854	20.29	0.4691	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			868.44590	777.198	20.56	0.4946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			875.94590	963.098	20.56	0.5054	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			864.30350	773.399	20.57	0.4928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			881.80350	969.299	20.57	0.5072	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			789.03850	704.611	20.83	0.4598	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			659.25810	731.203	20.04	0.4315	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			998.22930	895.745	20.18	0.5477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			715.72930	791.645	20.18	0.4523	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			965.41650	865.442	20.26	0.5347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			752.91650	831.342	20.26	0.4653	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			956.21840	856.954	20.29	0.5309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			517.81690	578.874	19.67	0.3738	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,139.31450	1,026.694	19.83	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			576.81450	642.594	19.83	0.3990	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,102.54590	992.463	19.92	0.5876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			610.04590	678.363	19.92	0.4124	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,051.75810	945.303	20.04	0.5685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			327.23310	367.746	19.05	0.2773	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,387.81970	1,259.735	19.29	0.6844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			395.31970	445.635	19.29	0.3156	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,369.20270	1,242.175	19.33	0.6786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			406.70270	458.075	19.33	0.3214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,210.31690	1,092.974	19.67	0.6262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			162.04240	185.212	18.63	0.1671	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,886.08010	1,734.155	18.73	0.8095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			193.58010	220.055	18.73	0.1905	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,733.90050	1,587.255	18.86	0.7763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			241.40050	273.155	18.86	0.2237	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,519.73310	1,381.846	19.05	0.7227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,971.46760	2,092.529	22.30	0.6542	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			609.92200	552.542	22.59	0.3205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,165.32200	2,289.742	22.59	0.6795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			142.73490	121.689	26.74	0.0839	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,118.13490	6,278.889	26.74	0.9161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			370.97100	337.053	24.33	0.2083	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,366.37100	3,514.253	24.33	0.7917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			318.90830	291.936	25.29	0.1806	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,874.30830	4,029.136	25.29	0.8194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,164.82950	1,067.408	20.38	0.5394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			950.22950	1,034.608	20.38	0.4606	0.00	0	90

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	15.34	Call			1,118.45310	1,023.516	20.51	0.5232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,013.85310	1,100.716	20.51	0.4768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,114.33230	1,019.610	20.53	0.5217	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,019.73230	1,106.810	20.53	0.4783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			963.48990	878.536	21.00	0.4667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,258.88990	1,355.736	21.00	0.5333	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			372.19280	337.961	24.31	0.2089	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,357.59280	3,505.161	24.31	0.7911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,110.22190	1,015.713	20.54	0.5202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,025.62190	1,112.913	20.54	0.4798	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			978.00910	892.025	20.95	0.4721	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,233.40910	1,329.225	20.95	0.5279	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			291.22530	266.815	25.94	0.1649	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,226.62530	4,384.015	25.94	0.8351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			666.06760	605.329	22.30	0.3458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,381.49640	1,281.677	20.52	0.5453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,156.59640	1,244.377	20.52	0.4547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,377.42160	1,277.804	20.53	0.5441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,162.52160	1,250.504	20.53	0.4559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,279.45720	1,183.122	20.81	0.5139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,427.90640	4,578.628	25.69	0.7877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,917.36840	2,762.572	17.85	0.8644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			172.46840	205.272	17.85	0.1356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,668.47190	1,553.506	19.74	0.6261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			813.57190	886.206	19.74	0.3739	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,314.55720	1,405.822	20.81	0.4861	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,385.58470	1,285.564	20.51	0.5465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,150.68470	1,238.264	20.51	0.4535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			653.61250	597.728	23.49	0.2935	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,058.71250	3,190.428	23.49	0.7065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			462.80640	425.928	25.69	0.2123	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,572.65180	2,687.207	22.72	0.6167	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			991.94840	920.869	22.73	0.3825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,580.24840	2,694.968	22.73	0.6175	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			996.76240	925.353	22.71	0.3840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,565.06240	2,679.453	22.71	0.6160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			994.35180	923.107	22.72	0.3833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,186.10470	1,108.771	22.68	0.4125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,636.10470	2,745.071	22.68	0.5875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,183.50070	1,106.328	22.69	0.4118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,643.50070	2,752.628	22.69	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,180.91140	1,103.899	22.70	0.4110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,650.91140	2,760.198	22.70	0.5890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,290.89450	1,212.811	22.85	0.4169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,902.59450	3,011.211	22.85	0.5831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,288.32150	1,210.397	22.86	0.4163	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	19/03/2018	Foreign Exchange Option	17.50	Put			2,910.02150	3,018.797	22.86	0.5837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,285.77950	1,207.989	22.86	0.4156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,917.47950	3,026.389	22.86	0.5844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,386.40290	1,307.193	22.97	0.4204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,159.80290	3,267.793	22.97	0.5796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,383.88850	1,304.803	22.98	0.4198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,167.28850	3,275.403	22.98	0.5802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,381.38880	1,302.419	22.99	0.4191	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,174.78880	3,283.020	22.99	0.5809	0.00	0	0
Total \$ / R Option												27,037,248.06	66,370	1,209,586
Total \$ / R												1,572,571,560.16	170,822	2,160,973
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.74440		14.92120			0.0000	1,843,050.00	125	624
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.01410		15.19250			0.0000	45,042.30	3	60
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.26280		15.44460			0.0000	45,788.40	3	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.55730		15.74490			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,933,880.70	131	738
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			64,659.44810	73,403.064	20.32	0.5514	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			56,598.68840	47,564.535	20.28	0.4538	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			63,478.68840	72,124.535	20.28	0.5462	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			56,187.90020	47,202.539	20.30	0.4512	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			64,067.90020	72,762.539	20.30	0.5488	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			55,779.44810	46,843.064	20.32	0.4486	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			95,951.25130	86,113.425	20.27	0.5328	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			75,701.25130	83,703.425	20.27	0.4672	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			95,498.31280	85,695.449	20.29	0.5309	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			76,248.31280	84,285.449	20.29	0.4691	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			95,047.33040	85,280.218	20.30	0.5291	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			76,797.33040	84,870.218	20.30	0.4709	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			216,532.20010	228,974.215	22.59	0.6795	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			60,772.99720	55,052.680	22.60	0.3196	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			217,312.99720	229,772.680	22.60	0.6804	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			61,206.01770	55,456.592	22.58	0.3215	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			215,746.01770	228,176.592	22.58	0.6785	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			60,992.20010	55,254.215	22.59	0.3205	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			107,254.94170	98,860.859	21.46	0.4475	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			169,764.94170	180,130.859	21.46	0.5525	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			106,937.89240	98,568.030	21.47	0.4465	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			170,447.89240	180,838.030	21.47	0.5535	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			106,621.90790	98,276.832	21.48	0.4454	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			171,131.90790	181,546.832	21.48	0.5546	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI												1,933,880.70	131	738
£ / R	On	08/09/2016	Foreign Exchange Future			21.78350		21.89210			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.83170		21.94020			0.0000	15,653,328.90	717	62,801
£ / R	On	19/12/2016	Foreign Exchange Future			22.24420		22.35290			0.0000	10,187,843.60	458	50
£ / R	On	13/03/2017	Foreign Exchange Future			22.62930		22.74190			0.0000	2,443,964.40	108	100
£ / R	On	25/04/2017	Foreign Exchange Future			22.82930		22.94400			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.08460		23.20290			0.0000	207,761.40	9	9,534
£ / R	On	18/12/2017	Foreign Exchange Future			23.26150		23.38390			0.0000	0.00	0	520
Total £ / R Future												28,492,898.30	1,292	73,078
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,207.74610	1,022.630	17.58	0.6468	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			515.64610	439.130	17.58	0.3532	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			677.62940	515.263	17.97	0.4147	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,012.80520	4,102.059	21.08	0.9572	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,035.52940	981.763	17.97	0.5853	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			673.72570	511.749	17.98	0.4126	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,041.62570	988.249	17.98	0.5874	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			669.84400	508.250	17.99	0.4106	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,047.74400	994.750	17.99	0.5894	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			54.90520	35.559	21.08	0.0428	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			2,278.15680	2,116.562	17.35	0.8792	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			167.95680	114.862	17.35	0.1208	0.00	0	7,500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,738.23420	1,561.267	17.23	0.7824	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			308.03420	239.567	17.23	0.2176	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			887.03030	714.253	17.47	0.5026	0.00	0	5,000
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,478.14620	3,535.190	19.97	0.9271	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,544.37430	1,523.189	18.42	0.7024	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			481.79370	352.566	18.43	0.2961	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,551.59370	1,530.866	18.43	0.7039	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			344.22520	238.153	18.97	0.2149	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			2,004.02520	2,006.453	18.97	0.7851	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			118.34620	66.891	19.97	0.0729	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			846.83030	782.553	17.47	0.4974	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			642.40560	491.490	17.98	0.3831	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,202.20560	1,159.790	17.98	0.6169	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			487.36890	357.225	18.41	0.2992	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,537.16890	1,515.525	18.41	0.7008	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			484.57430	354.888	18.42	0.2976	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,074.88850	926.348	17.70	0.4694	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,351.98850	1,312.148	17.70	0.5306	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,070.92630	922.627	17.70	0.4680	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,358.02630	1,318.427	17.70	0.5320	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,066.97690	918.920	17.71	0.4666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			727.44670	668.192	16.94	0.3514	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,800.18290	4,848.235	20.64	0.8949	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,264.49970	5,147.987	20.08	0.9731	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			41.59970	33.787	20.08	0.0269	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,027.10830	3,907.928	17.96	0.9415	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			84.20830	73.728	17.96	0.0585	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,670.34670	1,502.392	16.94	0.6486	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,364.07690	1,324.720	17.71	0.5334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			933.11870	794.272	17.99	0.4185	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,590.21870	1,560.072	17.99	0.5815	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			543.80470	444.186	19.23	0.2618	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,650.90470	2,659.986	19.23	0.7382	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			213.08290	152.435	20.64	0.1051	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,097.92650	970.232	18.60	0.4112	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,096.02650	2,080.932	18.60	0.5888	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,094.69790	967.219	18.61	0.4102	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,102.79790	2,087.919	18.61	0.5898	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,091.47830	964.216	18.62	0.4092	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,109.57830	2,094.916	18.62	0.5908	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,220.22450	1,092.632	18.77	0.4207	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,256.22450	2,243.332	18.77	0.5793	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			817.10000	935.400		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			827.10000	945.400		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			837.10000	955.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,562.95290	1,440.563	19.22	0.4152	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,319.05290	3,319.063	19.22	0.5848	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,560.13310	1,437.894	19.22	0.4146	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,326.23310	3,326.394	19.22	0.5854	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,557.31910	1,435.231	19.23	0.4140	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,333.41910	3,333.731	19.23	0.5860	0.00	0	0
Total £ / R Option												0.00	0	65,332
Total £ / R												28,492,898.30	1,292	138,410
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13984		0.14288			0.0000	55,376.24	396	1,023
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14290		0.14599			0.0000	3,572.40	25	9,180
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14584		0.14898			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14931		0.15255			0.0000	0.00	0	0
Total ¥ / R Future												58,948.64	421	10,307
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,288.78530	2,985.480	18.68	0.9961	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.18530	1.579	18.68	0.0039	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,292.43380	1,993.394	15.88	0.9773	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.83380	9.494	15.88	0.0227	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,346.42770	1,087.818	16.18	0.8310	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	0.13	Put			58.82770	103.918	16.18	0.1690	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,401.40000	26,710.400	27.86	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,401.40000	27,710.400	27.86	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,401.40000	28,710.400	27.86	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,376.51970	1,192.165	17.98	0.6345	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			478.61970	608.665	17.98	0.3655	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			919.48140	792.608	19.73	0.4664	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,021.58140	1,209.108	19.73	0.5336	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			624.57840	539.597	21.41	0.3376	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,726.67840	1,956.097	21.41	0.6624	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			712.57230	630.596	22.72	0.3222	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,457.07230	2,699.796	22.72	0.6778	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,298.77240	1,148.614	19.96	0.5303	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,043.27240	1,217.814	19.96	0.4697	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			949.64440	839.728	21.32	0.4129	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,694.14440	1,908.928	21.32	0.5871	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												58,948.64	421	10,307
€ / R	On	30/06/2016	Foreign Exchange Future			16.47960		16.57510			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			16.79400		16.89210			0.0000	48,265,956.00	2,874	48,311
€ / R	On	19/12/2016	Foreign Exchange Future			17.15900		17.25830			0.0000	10,295,400.00	600	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			17.50400		17.60620			0.0000	4,376,000.00	250	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.91580		18.02330			0.0000	272,320,160.00	15,200	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.02690		18.13040			0.0000	0.00	0	0
Total € / R Future												335,257,516.00	18,924	145,868
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			17.46220	7.225	27.76	0.0299	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			1,172.36220	1,257.625	27.76	0.9701	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			640.95420	576.498	20.39	0.4714	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			748.85420	782.498	20.39	0.5286	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,038.11700	1,937.919	19.68	0.8960	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			86.01700	83.919	19.68	0.1040	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,029.11140	1,928.883	19.66	0.8949	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			87.01140	84.883	19.66	0.1051	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,020.11570	1,919.856	19.64	0.8939	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			88.01570	85.856	19.64	0.1061	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			856.03090	883.000	20.14	0.4457	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,430.44680	1,349.025	19.65	0.6545	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,162.65840	1,088.743	20.06	0.5708	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			804.35840	829.743	20.06	0.4292	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			850.78660	877.596	20.14	0.4441	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	21.90	Call			158.27760	141.614	25.75	0.1033	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,799.97760	4,882.614	25.75	0.8967	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,114.33090	1,042.000	20.14	0.5543	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,109.59210	1,037.421	20.15	0.5527	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			861.29210	888.421	20.15	0.4473	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			221.20330	200.038	24.05	0.1449	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,762.90330	3,841.038	24.05	0.8551	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,119.08660	1,046.596	20.14	0.5559	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			572.14680	590.025	19.65	0.3455	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,954.65390	2,006.644	21.51	0.6078	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			856.48550	805.992	21.49	0.3943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,940.28550	1,991.992	21.49	0.6057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			853.66470	803.313	21.50	0.3932	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,947.46470	1,999.313	21.50	0.6068	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			850.85390	800.644	21.51	0.3922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,084.00320	1,031.376	21.67	0.4155	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,260.70320	2,315.576	21.67	0.5845	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,089.68370	1,036.786	21.65	0.4172	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,246.38370	2,300.986	21.65	0.5828	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,086.83930	1,034.081	21.66	0.4163	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,253.53930	2,308.281	21.66	0.5837	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,578.07050	2,631.878	22.02	0.5752	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,245.67240	1,196.100	22.02	0.4240	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,585.27240	2,639.200	22.02	0.5760	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,242.88950	1,193.428	22.03	0.4232	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,592.48950	2,646.528	22.03	0.5768	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,248.47050	1,198.778	22.02	0.4248	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												335,257,516.00	18,924	152,490
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.13930		11.15610			0.0000	8,354,475.00	750	8,802
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.30740		11.32370			0.0000	5,653,700.00	500	506
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.46400		11.48070			0.0000	8,999,240.00	785	4,235
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.64980		11.66920			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.66380		11.68060			0.0000	0.00	0	0
Total AU\$ / R Future												23,007,415.00	2,035	13,543
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,008.12720	985.135	15.14	0.8892	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.02720	45.835	15.14	0.1108	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			999.40620	976.372	15.14	0.8867	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.30620	47.072	15.14	0.1133	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,016.87220	993.926	15.14	0.8916	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			50.77220	44.626	15.14	0.1084	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			218.38660	212.433	15.21	0.2720	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			875.01110	852.761	15.20	0.7251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			221.31110	215.361	15.20	0.2749	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			867.96670	845.716	15.20	0.7223	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			224.26670	218.316	15.20	0.2777	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			882.08660	859.833	15.21	0.7280	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			449.35820	434.540	16.38	0.4094	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			918.65820	920.540	16.38	0.5906	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			446.19330	431.407	16.39	0.4072	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			925.49330	927.407	16.39	0.5928	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			452.54420	437.691	16.37	0.4116	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			911.84420	913.691	16.37	0.5884	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			610.42110	594.958	16.58	0.4513	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			991.22110	995.158	16.58	0.5487	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			607.01150	591.580	16.59	0.4494	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			997.81150	1,001.780	16.59	0.5506	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			603.62050	588.220	16.61	0.4475	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,004.42050	1,008.420	16.61	0.5525	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			690.98160	676.137	17.17	0.4495	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,180.38160	1,182.337	17.17	0.5505	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			687.62710	672.793	17.18	0.4479	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,187.02710	1,188.993	17.18	0.5521	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			684.28850	669.465	17.19	0.4463	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,193.68850	1,195.665	17.19	0.5537	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												23,007,415.00	2,035	13,543
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.56230		11.64050			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.77580		11.85400			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.97340		12.05340			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			143.94220	122.656	17.39	0.2243	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			883.44220	940.356	17.39	0.7757	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			142.05980	121.005	17.41	0.2218	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			891.55980	948.705	17.41	0.7782	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			140.20100	119.377	17.43	0.2193	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			899.70100	957.077	17.43	0.7807	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			312.15190	285.631	17.31	0.3259	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			988.15190	1,039.831	17.31	0.6741	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			317.21630	290.320	17.28	0.3302	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			973.21630	1,024.520	17.28	0.6698	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			314.67540	287.964	17.30	0.3280	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			980.67540	1,032.164	17.30	0.6720	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			442.28830	412.622	17.46	0.3672	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,118.88830	1,169.222	17.46	0.6328	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			439.59090	410.087	17.47	0.3653	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	13/03/2017	Foreign Exchange Option	12.74	Put			1,126.19090	1,176.687	17.47	0.6347	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			436.90700	407.565	17.49	0.3635	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,133.50700	1,184.165	17.49	0.6365	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			15.48860		15.62310			0.0000	92,931.60	6	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.84880		15.98890			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.19290		16.33790			0.0000	0.00	0	0
Total CHF / R Future												92,931.60	6	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			299.60640	257.760	21.41	0.2721	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,276.50640	1,369.160	21.41	0.7279	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			297.39200	255.788	21.43	0.2703	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,284.29200	1,377.188	21.43	0.7297	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			295.19090	253.831	21.44	0.2686	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,292.09090	1,385.231	21.44	0.7314	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			661.32810	604.718	21.39	0.3919	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,372.42810	1,455.918	21.39	0.6081	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			667.45880	610.261	21.37	0.3948	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,358.55880	1,441.461	21.37	0.6052	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			664.38420	607.480	21.38	0.3934	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,365.48420	1,448.680	21.38	0.6066	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			906.60300	844.276	21.94	0.4246	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,638.70300	1,721.376	21.94	0.5754	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			912.93120	850.109	21.92	0.4269	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,625.03120	1,707.209	21.92	0.5731	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			909.76140	847.190	21.93	0.4258	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,631.86140	1,714.290	21.93	0.5742	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												92,931.60	6	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.22990		2.25890			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.26040		2.28920			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.28630		2.31530			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			285.94920	216.750	20.35	0.1861	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,196.94920	2,417.750	20.35	0.8139	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			269.32210	203.357	20.42	0.1764	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,280.32210	2,504.357	20.42	0.8236	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			253.61540	190.757	20.50	0.1671	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,364.61540	2,591.757	20.50	0.8329	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
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,291.94060	2,484.958	20.20	0.6910	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			658.83930	566.736	20.26	0.2996	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,366.83930	2,562.736	20.26	0.7004	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			634.61340	545.324	20.32	0.2905	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,442.61340	2,641.325	20.32	0.7095	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			683.94060	588.958	20.20	0.3090	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,681.96470	2,865.359	20.45	0.6572	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			908.44360	804.451	20.50	0.3349	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,755.44360	2,941.451	20.50	0.6651	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			962.24030	852.970	20.40	0.3508	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,609.24030	2,789.970	20.40	0.6492	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			934.96470	828.359	20.45	0.3428	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			2.26200		2.27540			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.31250		2.32600			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,780.04780	1,859.878	20.57	0.7181	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			486.12360	426.697	20.42	0.3090	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,632.12360	1,706.697	20.42	0.6910	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			459.34520	402.672	20.49	0.2952	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,705.34520	1,782.672	20.49	0.7048	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			434.04780	379.878	20.57	0.2819	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			802.21460	747.248	20.92	0.3532	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,242.21460	2,322.248	20.92	0.6468	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			774.96550	721.765	20.99	0.3437	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,314.96550	2,396.765	20.99	0.6563	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			748.60190	697.130	21.05	0.3344	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,388.60190	2,472.130	21.05	0.6656	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.90250		1.92530			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.93790		1.96090			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.96970		1.99330			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			235.91160	187.997	22.34	0.1757	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,182.91160	2,362.997	22.34	0.8243	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			222.08960	176.110	22.45	0.1661	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,269.08960	2,451.110	22.45	0.8339	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			209.09820	164.978	22.55	0.1570	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,356.09820	2,539.978	22.55	0.8430	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			604.76800	538.405	21.95	0.3060	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,195.76800	2,359.405	21.95	0.6940	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			582.87380	519.148	22.07	0.2966	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,273.87380	2,440.148	22.07	0.7034	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			561.83800	500.673	22.20	0.2876	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,352.83800	2,521.673	22.20	0.7124	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			880.97520	800.258	21.61	0.3593	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,347.97520	2,503.258	21.61	0.6407	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			856.19190	777.586	21.71	0.3508	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,423.19190	2,580.586	21.71	0.6492	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			832.20160	755.362	21.80	0.3424	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,499.20160	2,658.362	21.80	0.6576	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14380		0.14520			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14410		0.14610			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14250		0.14570			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04870		0.04900			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04750		0.04810			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04650		0.04700			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			10.60490		10.64530			0.0000	0.00	0	0
NZ\$/R	On	19/12/2016	Foreign Exchange Future			10.75320		10.79250			0.0000	0.00	0	0
NZ\$/R	On	13/03/2017	Foreign Exchange Future			10.89090		10.93160			0.0000	0.00	0	0
Total NZ\$/R Future												0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,218.52660	1,175.826	16.75	0.9237	0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.46	Put			33.22660	30.927	16.75	0.0763	0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,209.15240	1,166.356	16.70	0.9224	0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.47	Put			33.85240	31.457	16.70	0.0776	0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,199.78960	1,156.895	16.65	0.9211	0.00	0	0
NZ\$/R	On	19/09/2016	Foreign Exchange Option	9.48	Put			34.48960	31.995	16.65	0.0789	0.00	0	0
NZ\$/R	On	19/12/2016	Foreign Exchange Option	10.85	Call			478.89690	454.501	16.63	0.4925	0.00	0	0
NZ\$/R	On	19/12/2016	Foreign Exchange Option	10.85	Put			536.39690	551.301	16.63	0.5075	0.00	0	0
NZ\$/R	On	19/12/2016	Foreign Exchange Option	10.86	Call			474.69210	450.435	16.64	0.4894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			542.19210	557.235	16.64	0.5106	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			470.51840	446.398	16.65	0.4863	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			548.01840	563.198	16.65	0.5137	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			741.90170	758.414	17.43	0.5217	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			569.62030	545.530	17.44	0.4759	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			748.02030	764.630	17.44	0.5241	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			577.41040	553.119	17.42	0.4806	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			735.81040	752.219	17.42	0.5194	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			573.50170	549.314	17.43	0.4783	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			1.37380		1.37470			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38640		1.38810			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39870		1.39970			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			453.00000	462.000		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			253.00000	262.000		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			353.00000	362.000		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			219.00000	236.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			319.00000	336.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			119.00000	136.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			203.00000	213.000		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			303.00000	313.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			403.00000	413.000		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			1.13900		1.13210			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14290		1.13600			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14680		1.14000			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	19/09/2016	Foreign Exchange Future			26,169.37000		26,439.86000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,663.17000		26,935.34000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.99490		11.12940			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.18590		11.32080			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			205.18170	159.761	17.90	0.2793	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			695.78170	784.861	17.90	0.7207	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			202.55280	157.602	17.92	0.2762	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			703.15280	792.702	17.92	0.7238	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			199.95440	155.471	17.94	0.2732	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			710.55440	800.571	17.94	0.7268	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			369.94030	318.957	18.02	0.3567	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			859.14030	943.057	18.02	0.6433	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			366.86930	316.318	18.03	0.3544	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			866.06930	950.418	18.03	0.6456	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			363.81860	313.700	18.05	0.3521	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			873.01860	957.800	18.05	0.6479	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			5.02670		5.04200			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.01700		5.03320			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			67.86120	60.234	15.07	0.2736	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			295.86120	303.533	15.07	0.7264	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			72.94420	64.940	15.01	0.2902	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			280.94420	288.240	15.01	0.7098	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			70.36360	62.549	15.04	0.2818	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			288.36360	295.849	15.04	0.7182	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			115.45440	108.550	15.18	0.3281	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			372.25440	381.550	15.18	0.6719	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			112.68670	106.054	15.21	0.3221	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			379.48670	389.054	15.21	0.6779	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			110.13500	103.613	15.24	0.3162	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			386.93500	396.613	15.24	0.6838	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016			Foreign Exchange Future	1.28370	1.28950			0.0000	0.00	0	0
ZMW / R On 19/12/2016			Foreign Exchange Future	1.23870	1.24710			0.0000	0.00	0	0
ZMW / R On 13/03/2017			Foreign Exchange Future	1.19610	1.20210			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,934,377,902.34	127,261	1,216,069
Total Options									27,037,248.06	66,370	1,281,540
Grand Total:									1,961,415,150.41	193,631	2,497,609