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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/06/2016 Foreign Exchange Future			15.32470		14.90910			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.52880		14.90910			0.0000	0.00	0	396
\$ / R On 29/06/2016 Foreign Exchange Future			15.52880		14.90910			0.0000	5,264,263.20	339	339
\$ / R On 30/06/2016 Foreign Exchange Future			15.52890		14.91190			0.0000	341,635.80	22	711
\$ / R On 01/07/2016 Foreign Exchange Future			15.53170		14.91470			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.54310		14.92590			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.56520		14.94750			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.57500		14.95690			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			15.60780		14.98830			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			15.61110		14.99140			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.61440		14.99460			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.61760		14.99770			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.62090		15.00080			0.0000	3,389,735.30	217	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.64320		15.02220			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.66220		15.04060			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.67500		15.05290			0.0000	0.00	0	143
\$ / R On 16/08/2016 Foreign Exchange Future			15.67810		15.05600			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			15.68130		15.05900			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			15.68450		15.06210			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			15.70040		15.07740			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			15.70990		15.08660			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	29/08/2016			Foreign Exchange Future	15.71950	15.09580			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016			Foreign Exchange Future	15.74490	15.11980			0.0000	0.00	0	0
\$ / R	On	08/09/2016			Foreign Exchange Future	15.75120	15.12580			0.0000	0.00	0	0
\$ / R	On	09/09/2016			Foreign Exchange Future	15.75440	15.12880			0.0000	0.00	0	0
\$ / R	On	13/09/2016			Foreign Exchange Future	15.76710	15.14080			0.0000	0.00	0	0
\$ / R	On	15/09/2016			Foreign Exchange Future	15.77350	15.14680			0.0000	0.00	0	259
\$ / R	On	19/09/2016			Foreign Exchange Future	15.78620	15.15880			0.0000	923,003,327.80	58,469	668,779
\$ / R	On	27/09/2016			Foreign Exchange Future	15.81160	15.18270			0.0000	15,811,600.00	1,000	500
\$ / R	On	28/09/2016			Foreign Exchange Future	15.81470	15.18570			0.0000	0.00	0	900
\$ / R	On	14/10/2016			Foreign Exchange Future	15.86680	15.23550			0.0000	0.00	0	830
\$ / R	On	26/10/2016			Foreign Exchange Future	15.90600	15.27280			0.0000	0.00	0	0
\$ / R	On	27/10/2016			Foreign Exchange Future	15.90920	13.25100			0.0000	0.00	0	0
\$ / R	On	07/11/2016			Foreign Exchange Future	15.94510	15.31010			0.0000	0.00	0	0
\$ / R	On	17/11/2016			Foreign Exchange Future	15.97770	15.34120			0.0000	0.00	0	0
\$ / R	On	28/11/2016			Foreign Exchange Future	16.01350	15.37540			0.0000	0.00	0	0
\$ / R	On	14/12/2016			Foreign Exchange Future	16.06570	15.42520			0.0000	0.00	0	251
\$ / R	On	19/12/2016			Foreign Exchange Future	16.08200	15.44070			0.0000	165,853,666.00	10,313	96,073
\$ / R	On	13/03/2017			Foreign Exchange Future	16.35760	15.70710			0.0000	28,511,296.80	1,743	25,475
\$ / R	On	19/06/2017			Foreign Exchange Future	16.68390	16.02160			0.0000	4,120,923.30	247	155,289
\$ / R	On	18/09/2017			Foreign Exchange Future	16.75770	16.08910			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017			Foreign Exchange Future	16.80320	16.13190			0.0000	0.00	0	70
\$ / R	On	19/03/2018			Foreign Exchange Future	16.84860	16.17470			0.0000	0.00	0	70
\$ / R	On	18/06/2018			Foreign Exchange Future	16.89410	16.21750			0.0000	0.00	0	70
Total \$ / R Future											1,146,296,448.20	72,350	961,678
\$ / R	On	27/06/2016	14.62	Call	Foreign Exchange Option		327.61220	704.700	38.00	1.0000	0.00	0	0
\$ / R	On	27/06/2016	14.62	Put	Foreign Exchange Option		38.51220	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	28/06/2016	14.78	Call	Foreign Exchange Option		235.17580	752.721	48.83	0.9742	0.00	0	0
\$ / R	On	28/06/2016	14.78	Put	Foreign Exchange Option		106.07580	3.921	48.83	0.0258	0.00	0	3,000
\$ / R	On	28/06/2016	16.62	Call	Foreign Exchange Option		1.61650	1.682	56.18	0.0109	0.00	0	250
\$ / R	On	28/06/2016	16.62	Put	Foreign Exchange Option		1,712.51650	1,092.882	56.18	0.9891	0.00	0	0
\$ / R	On	28/06/2016	17.04	Call	Foreign Exchange Option		0.45760	0.193	59.15	0.0014	0.00	0	150
\$ / R	On	28/06/2016	14.58	Put	Foreign Exchange Option		56.39950	1.314	51.45	0.0093	0.00	0	1,000
\$ / R	On	28/06/2016	17.04	Put	Foreign Exchange Option		2,131.35760	1,511.393	59.15	0.9986	0.00	0	0
\$ / R	On	28/06/2016	11.80	Call	Foreign Exchange Option		3,109.10000	3,728.800	42.81	1.0000	0.00	0	0
\$ / R	On	28/06/2016	11.80	Put	Foreign Exchange Option		0.00000	0.000	42.81	0.0000	0.00	0	250
\$ / R	On	28/06/2016	13.50	Call	Foreign Exchange Option		1,409.64250	2,028.800	53.78	1.0000	0.00	0	0
\$ / R	On	28/06/2016	13.50	Put	Foreign Exchange Option		0.54250	0.000	53.78	0.0000	0.00	0	150
\$ / R	On	28/06/2016	14.58	Call	Foreign Exchange Option		385.49950	950.114	51.45	0.9907	0.00	0	0
\$ / R	On	29/06/2016	14.72	Call	Foreign Exchange Option		301.65220	814.679	39.52	0.9673	0.00	0	0
\$ / R	On	29/06/2016	14.72	Put	Foreign Exchange Option		112.55220	5.879	39.52	0.0327	0.00	0	0
\$ / R	On	30/06/2016	14.29	Call	Foreign Exchange Option		652.33560	1,239.999	37.12	0.9936	0.00	0	0
\$ / R	On	30/06/2016	14.29	Put	Foreign Exchange Option		30.43560	1.099	37.12	0.0064	0.00	0	0
\$ / R	On	01/07/2016	15.68	Call	Foreign Exchange Option		42.00890	130.321	30.01	0.3871	0.00	0	0
\$ / R	On	01/07/2016	15.68	Put	Foreign Exchange Option		807.30890	278.621	30.01	0.6129	0.00	0	18,400
\$ / R	On	01/07/2016	15.85	Call	Foreign Exchange Option		27.56340	82.560	31.03	0.2715	0.00	0	18,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		962.86340	400.859	31.03	0.7285	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call		334.17020	762.491	23.62	0.9220	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put		208.27020	19.391	23.62	0.0780	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		521.24250	1,051.599	26.20	0.9649	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		95.34250	8.499	26.20	0.0351	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		452.78850	953.741	25.11	0.9557	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		126.88850	10.641	25.11	0.0443	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call		302.93680	667.641	24.71	0.7774	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put		355.43680	102.441	24.71	0.2226	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		286.07560	638.404	24.81	0.7604	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		378.57560	113.204	24.81	0.2396	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		132.55410	339.452	25.98	0.5228	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		725.05410	314.252	25.98	0.4772	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call		773.97920	1,345.859	27.85	0.9457	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put		66.47920	20.658	27.85	0.0543	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		502.13820	985.470	25.08	0.8957	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		174.63820	40.270	25.08	0.1043	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		414.73230	832.720	24.13	0.8300	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		277.83230	77.720	24.13	0.1700	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call		334.21300	666.391	23.32	0.6891	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put		495.91300	208.591	23.32	0.3109	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		56.27170	134.533	26.16	0.2130	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,664.87170	1,123.433	26.16	0.7870	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		8.81770	15.112	28.59	0.0317	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,207.41770	2,594.012	28.59	0.9683	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		20.18000	46.349	27.45	0.0849	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,475.58000	1,881.949	27.45	0.9151	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,196.37750	3,814.685	31.17	0.9993	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		1.77750	0.285	31.17	0.0007	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,510.78030	2,121.617	24.54	0.9823	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		16.18030	7.217	24.54	0.0177	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		30.21350	72.760	27.14	0.1247	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,165.61350	1,588.360	27.14	0.8753	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		526.65690	951.086	22.67	0.8071	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		308.95690	113.486	22.67	0.1929	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		162.19560	345.785	24.50	0.4313	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		1,021.39560	584.885	24.50	0.5687	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		466.18860	842.569	22.51	0.7282	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		443.98860	199.369	22.51	0.2718	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		422.91910	776.587	22.67	0.6964	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		500.71910	233.387	22.67	0.3036	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,351.21610	2,966.602	25.74	0.9910	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		10.61610	4.402	25.74	0.0090	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		305.85000	575.493	22.95	0.5610	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		785.25000	433.293	22.95	0.4390	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		112.72140	229.244	24.64	0.2753	0.00	0	0

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\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,669.82140	1,164.244	24.64	0.7247	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			251.58380	475.418	23.18	0.4782	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,005.58380	607.318	23.18	0.5218	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			54.42590	116.536	25.89	0.1538	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,385.42590	1,825.236	25.89	0.8462	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			249.49530	470.302	23.24	0.4711	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,030.49530	629.002	23.24	0.5289	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			216.99790	413.428	23.53	0.4259	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,164.89790	738.928	23.53	0.5741	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			181.16840	344.653	23.83	0.3604	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,413.76840	954.253	23.83	0.6396	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			56.24380	112.895	25.98	0.1401	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,669.64380	2,102.995	25.98	0.8599	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			45.94270	92.424	26.30	0.1178	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,889.34270	2,312.524	26.30	0.8822	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,289.99980	3,911.700	26.59	0.9966	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.39980	1.800	26.59	0.0034	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,639.90550	2,236.940	22.57	0.9557	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			53.30550	27.040	22.57	0.0443	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			533.24850	893.615	21.77	0.6774	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			577.44850	314.115	21.77	0.3226	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			70.59110	132.706	25.58	0.1513	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,750.79110	2,187.806	25.58	0.8487	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,683.68280	2,277.747	21.84	0.9500	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			63.88280	32.847	21.84	0.0500	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,507.67460	2,089.149	21.54	0.9348	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			87.87460	44.249	21.54	0.0652	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			74.02670	139.096	25.50	0.1575	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,694.22670	2,134.196	25.50	0.8425	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,450.34400	2,023.047	21.38	0.9259	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			104.54400	51.847	21.38	0.0741	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			110.60360	203.731	24.85	0.2152	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,284.80360	1,752.531	24.85	0.7848	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			655.16120	1,041.542	21.34	0.7118	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			526.36120	287.142	21.34	0.2882	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			212.09690	372.848	23.55	0.3508	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,583.29690	1,118.448	23.55	0.6492	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			76.89710	142.235	25.53	0.1576	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,748.09710	2,187.835	25.53	0.8424	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,698.22020	2,289.538	21.77	0.9479	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			69.42020	35.138	21.77	0.0521	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			697.98450	1,093.232	21.12	0.7237	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			507.18450	276.132	21.12	0.2763	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			44.36210	78.842	26.61	0.0918	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,613.56210	3,021.742	26.61	0.9082	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,913.72560	2,511.803	21.78	0.9583	0.00	0	0

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\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			56.92560	28.303	21.78	0.0417	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,904.51640	2,502.239	21.77	0.9577	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			57.71640	28.738	21.77	0.0423	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,895.31680	2,492.680	21.75	0.9571	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			58.51680	29.180	21.75	0.0429	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,974.68700	2,573.185	21.52	0.9604	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			55.88700	26.985	21.52	0.0396	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,928.63280	2,525.375	21.46	0.9576	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			59.83280	29.174	21.46	0.0424	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,919.45180	2,515.831	21.45	0.9570	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			60.65180	29.631	21.45	0.0430	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,910.27950	2,506.293	21.44	0.9564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			61.47950	30.093	21.44	0.0436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,684.44360	2,270.060	21.17	0.9391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			85.64360	43.860	21.17	0.0609	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,579.85780	2,158.396	21.05	0.9291	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			101.05780	52.196	21.05	0.0709	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,563.22620	2,139.909	21.02	0.9273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			104.42620	53.709	21.02	0.0727	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,497.52680	2,066.340	20.94	0.9197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			118.72680	60.139	20.94	0.0803	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,324.11170	1,867.470	20.71	0.8959	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			165.31170	81.270	20.71	0.1041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,176.44260	1,691.764	20.49	0.8700	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			217.64260	105.564	20.49	0.1300	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			976.00700	1,449.521	20.70	0.8174	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			317.20700	163.321	20.70	0.1826	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			915.86100	1,372.996	20.77	0.7978	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			357.06100	186.796	20.77	0.2022	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			904.17080	1,357.959	20.78	0.7938	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			365.37080	191.759	20.78	0.2062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			858.53490	1,298.734	20.83	0.7773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			399.73490	212.534	20.83	0.2227	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			847.40630	1,284.162	20.85	0.7731	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			408.60630	217.962	20.85	0.2269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			825.48110	1,255.296	20.87	0.7646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			426.68110	229.096	20.87	0.2354	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			703.18870	1,090.248	21.04	0.7111	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			544.38870	304.048	21.04	0.2889	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			572.56770	910.066	21.45	0.6389	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			713.76770	423.866	21.45	0.3611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			498.32300	803.110	21.72	0.5901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			839.52300	516.910	21.72	0.4099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			464.59820	753.499	21.86	0.5658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			905.79820	567.299	21.86	0.4342	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			433.00860	706.406	22.00	0.5417	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	15.70	Put		974.20860	620.206	22.00	0.4583	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		386.64180	636.507	22.23	0.5038	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,087.84180	710.307	22.23	0.4962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		350.27260	580.821	22.45	0.4717	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,191.47260	794.621	22.45	0.5283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		342.94920	569.466	22.49	0.4649	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,214.14920	813.266	22.49	0.5351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		289.59690	485.620	22.87	0.4128	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,400.79690	969.420	22.87	0.5872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		271.81830	457.220	23.01	0.3943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,473.01830	1,031.020	23.01	0.6057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		266.14320	448.104	23.06	0.3882	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,497.34320	1,051.904	23.06	0.6118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		244.63150	413.319	23.25	0.3646	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,595.83150	1,137.119	23.25	0.6354	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		223.34290	378.558	23.45	0.3402	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,704.54290	1,232.358	23.45	0.6598	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		220.17770	373.472	23.48	0.3365	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,721.37770	1,247.272	23.48	0.6635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		213.85670	363.502	23.55	0.3294	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,755.05670	1,277.302	23.55	0.6706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		190.34280	326.145	23.80	0.3018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,891.54280	1,399.945	23.80	0.6982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		171.92560	296.577	24.02	0.2792	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,013.12560	1,510.377	24.02	0.7208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		119.83020	210.778	24.79	0.2098	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,461.03020	1,924.578	24.79	0.7902	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		103.89100	183.180	25.06	0.1863	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,645.09100	2,096.980	25.06	0.8137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		32.84070	51.028	27.48	0.0599	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,424.04070	3,814.828	27.48	0.9401	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		903.37600	1,345.075	20.72	0.7762	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		410.67600	223.475	20.72	0.2238	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,776.21450	2,360.695	20.99	0.9390	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		90.51450	45.995	20.99	0.0610	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		86.96230	148.504	25.63	0.1486	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,151.26230	2,583.804	25.63	0.8514	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		79.43270	133.934	25.84	0.1357	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,303.73270	2,729.234	25.84	0.8643	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,394.80400	4,020.860	25.12	0.9912	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		9.10400	6.160	25.12	0.0088	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		547.19860	841.054	21.80	0.5610	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,001.69860	664.254	21.80	0.4390	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		108.89790	164.165	25.92	0.1438	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,686.09790	3,108.165	25.92	0.8562	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,484.38290	4,114.813	23.48	0.9886	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			11.58290	8.813	23.48	0.0114	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,891.62050	2,466.921	20.19	0.9291	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			118.82050	60.921	20.19	0.0709	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			112.45790	171.333	25.82	0.1494	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,609.65790	3,035.333	25.82	0.8506	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			0.00000	2,701.043	20.12	0.9485	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			0.00000	41.843	20.12	0.0515	416,758.27	9,960	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			0.00000	1,246.907	20.93	0.6963	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			0.00000	397.707	20.93	0.3037	3,961,162.72	9,960	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.00000	714.252	22.32	0.4812	7,113,949.92	9,960	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			0.00000	945.052	22.32	0.5188	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			466.53580	704.730	22.44	0.4623	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,456.43580	1,059.630	22.44	0.5377	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			451.93800	683.580	22.52	0.4519	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,501.83800	1,098.480	22.52	0.5481	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			958.82320	1,370.259	20.80	0.7177	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			598.72320	375.159	20.80	0.2823	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			721.46830	1,048.993	21.49	0.5968	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			980.26830	671.293	21.49	0.4032	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			337.51970	511.723	23.47	0.3503	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,086.31970	1,624.023	23.47	0.6497	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,178.76880	2,762.586	19.14	0.9469	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			97.56880	44.886	19.14	0.0531	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			138.39880	195.990	26.26	0.1493	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,162.99880	3,582.490	26.26	0.8507	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,589.40340	4,225.943	22.27	0.9855	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.00340	12.443	22.27	0.0145	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,018.98590	2,584.629	19.15	0.9243	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			143.58590	71.129	19.15	0.0757	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,821.88970	3,447.678	18.82	0.9733	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.68970	21.978	18.82	0.0267	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,812.63550	3,437.782	18.78	0.9731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.43550	22.082	18.78	0.0269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,803.39170	3,427.886	18.74	0.9730	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			38.19170	22.186	18.74	0.0270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,227.35380	2,802.053	19.12	0.9295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			136.65380	70.053	19.12	0.0705	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,724.13810	2,252.700	19.93	0.8585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			283.43810	170.700	19.93	0.1415	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,268.86170	2,846.769	19.06	0.9339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			115.37580	56.942	18.96	0.0596	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,277.21030	2,855.749	19.05	0.9347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			126.51030	63.749	19.05	0.0653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,873.36990	5,286.973	28.42	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			71.63970	125.112	28.42	0.0918	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,930.93970	5,343.112	28.42	0.9082	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,656.08310	4,296.082	21.52	0.9843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.38310	14.082	21.52	0.0157	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,336.07580	2,918.942	18.96	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,453.68520	4,878.818	28.42	0.8866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			89.35840	153.006	28.42	0.1087	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,548.65840	4,971.006	28.42	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.42380	5.572	28.42	0.0058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,501.72380	10,863.572	28.42	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			74.06990	128.973	28.42	0.0942	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,852.57990	4,279.831	27.70	0.8605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			123.68740	194.310	27.96	0.1343	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,982.98740	4,412.310	27.96	0.8657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			26.91760	51.145	28.42	0.0425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,596.21760	6,979.145	28.42	0.9575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			94.38520	160.818	28.42	0.1134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,529.61910	3,950.802	27.05	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			148.95310	214.020	27.31	0.1479	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,658.25310	4,082.020	27.31	0.8521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			84.58130	145.542	28.42	0.1043	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,643.88130	5,063.542	28.42	0.8957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			133.27990	201.831	27.70	0.1395	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,001.29760	3,432.083	26.01	0.8182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			169.78450	230.101	26.84	0.1589	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,429.08450	3,848.101	26.84	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			119.77410	191.224	28.07	0.1321	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,039.07410	4,469.224	28.07	0.8679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			160.31910	222.802	27.05	0.1540	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,747.05140	3,186.145	25.51	0.8023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			206.51360	286.255	25.54	0.1965	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,765.81360	3,204.255	25.54	0.8035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			139.06320	206.343	27.55	0.1426	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,778.36320	4,204.343	27.55	0.8574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			191.99760	264.083	26.01	0.1818	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,217.87060	2,690.810	24.81	0.7584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			245.31820	356.856	24.86	0.2382	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,254.61820	2,724.856	24.86	0.7618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			165.42780	226.739	26.94	0.1567	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,474.72780	3,894.739	26.94	0.8433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			207.75140	288.145	25.51	0.1977	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,902.34500	2,397.841	24.40	0.7265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			278.27490	412.853	24.44	0.2697	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,937.57490	2,430.853	24.44	0.7303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			197.59770	272.642	25.82	0.1875	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,906.89770	3,340.642	25.82	0.8125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			248.57060	362.809	24.81	0.2416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,581.20090	2,098.939	23.96	0.6885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			290.37780	430.571	24.33	0.2794	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,849.67780	2,348.571	24.33	0.7206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			213.46950	298.131	25.38	0.2039	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,662.76950	3,106.131	25.38	0.7961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			283.04500	419.841	24.40	0.2735	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,419.95400	1,950.364	23.73	0.6671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			359.07290	530.096	23.74	0.3317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,428.37290	1,958.096	23.74	0.6683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			275.92470	409.405	24.47	0.2678	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			2,955.22470	2,447.405	24.47	0.7322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			331.90090	490.939	23.96	0.3115	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,938.32930	1,511.003	22.97	0.5934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			460.65890	671.537	23.02	0.4013	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,969.95890	1,539.537	23.02	0.5987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			286.68450	425.171	24.36	0.2764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,875.98450	2,373.171	24.36	0.7236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			360.65400	532.364	23.73	0.3329	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,821.19820	1,405.861	22.77	0.5726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			499.63230	724.778	22.78	0.4260	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,828.93230	1,412.778	22.78	0.5740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			336.26460	497.248	23.92	0.3148	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,555.56460	2,075.248	23.92	0.6852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			469.02930	683.003	22.97	0.4066	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,645.94600	1,250.926	22.47	0.5393	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			551.67760	796.033	22.50	0.4577	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,660.97760	1,264.033	22.50	0.5423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			458.59140	668.700	23.03	0.3999	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,977.89140	1,546.700	23.03	0.6001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			501.89820	727.861	22.77	0.4274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,405.09000	1,043.369	22.07	0.4886	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			590.10550	849.168	22.32	0.4803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,549.40550	1,167.168	22.32	0.5197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			486.26350	706.560	22.86	0.4176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,875.56350	1,454.560	22.86	0.5824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			556.64600	802.926	22.47	0.4607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,166.21380	842.819	21.66	0.4318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			753.44530	1,070.252	21.67	0.5666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,172.74530	848.252	21.67	0.4334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			518.06770	749.822	22.68	0.4373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,767.36770	1,357.822	22.68	0.5627	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			645.79000	925.369	22.07	0.5114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,057.66150	753.128	21.46	0.4034	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			774.50910	1,097.905	21.60	0.5765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,133.80910	815.905	21.60	0.4235	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			571.83160	823.957	22.40	0.4697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,601.13160	1,211.957	22.40	0.5303	0.00	0	1,365

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			756.91380	1,074.819	21.66	0.5682	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			889.50210	616.875	21.13	0.3559	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			888.63640	1,245.867	21.25	0.6271	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			947.93640	663.867	21.25	0.3729	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			706.94910	1,008.173	21.84	0.5436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,266.24910	926.173	21.84	0.4564	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			818.36150	1,155.128	21.46	0.5966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			674.52030	447.996	20.66	0.2883	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,018.95710	1,410.581	20.90	0.6780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			778.25710	528.581	20.90	0.3220	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			770.95760	1,093.251	21.61	0.5749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,140.25760	821.251	21.61	0.4251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			930.20210	1,298.875	21.13	0.6441	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			578.58170	379.247	20.54	0.2562	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,161.06510	1,588.161	20.61	0.7263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			630.36510	416.161	20.61	0.2737	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			860.65110	1,209.870	21.33	0.6152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			989.95110	697.870	21.33	0.3848	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,115.22030	1,529.996	20.66	0.7117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			449.79730	289.545	20.36	0.2104	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,314.04550	1,778.468	20.44	0.7702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			503.34550	326.468	20.44	0.2298	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,014.34640	1,404.816	20.91	0.6763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			783.64640	532.816	20.91	0.3237	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,219.28170	1,661.247	20.54	0.7438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			343.38180	215.307	20.18	0.1684	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,563.72670	2,074.064	20.20	0.8276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			353.02670	222.064	20.20	0.1724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,125.27010	1,542.793	20.65	0.7150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			664.57010	440.793	20.65	0.2850	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,390.49730	1,871.545	20.36	0.7896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			164.53080	87.826	19.31	0.0844	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,948.01960	2,498.367	19.56	0.8946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			207.31960	116.367	19.56	0.1054	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,274.31460	1,729.577	20.48	0.7595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			533.61460	347.577	20.48	0.2405	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,584.08180	2,097.307	20.18	0.8316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			128.16170	64.769	19.06	0.0661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,260.53060	2,837.801	19.07	0.9330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			129.83060	65.801	19.07	0.0670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,420.82840	1,908.124	20.33	0.7969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			430.12840	276.123	20.33	0.2031	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,105.23080	2,669.826	19.31	0.9156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,129.51240	1,495.236	21.13	0.6253	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,122.41240	837.636	21.13	0.3747	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,113.46930	1,475.579	21.17	0.6198	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,146.36930	857.979	21.17	0.3802	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		715.27570	969.260	22.60	0.4573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,008.17570	1,611.660	22.60	0.5427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		443.83310	609.780	24.20	0.3144	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,166.73310	2,682.180	24.20	0.6856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,273.07550	1,676.434	20.80	0.6725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		925.97550	678.834	20.80	0.3275	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		374.29190	509.481	24.79	0.2701	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,667.19190	3,151.881	24.79	0.7299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		341.49980	453.371	25.19	0.2442	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,014.39980	3,475.770	25.19	0.7558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		779.10560	1,053.853	22.33	0.4872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,822.00560	1,446.253	22.33	0.5128	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,277.56830	1,682.129	20.79	0.6738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		920.46830	674.529	20.79	0.3262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		182.31950	276.210	27.98	0.1525	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,895.21950	5,338.610	27.98	0.8475	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		442.41290	607.837	24.21	0.3136	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,175.31290	2,690.237	24.21	0.6864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,332.71180	1,751.669	20.70	0.6903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		855.61180	624.069	20.70	0.3097	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,282.07170	1,687.834	20.79	0.6752	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		914.97170	670.234	20.79	0.3248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,562.15600	1,983.869	20.74	0.6766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,050.55600	809.969	20.74	0.3234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,557.72840	1,978.399	20.75	0.6754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,056.12840	814.499	20.75	0.3246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,553.31450	1,972.941	20.76	0.6743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,218.98240	3,693.381	25.02	0.7088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		3,172.07270	3,796.208	18.74	0.9249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		150.47270	112.308	18.74	0.0751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		0.00000	2,828.693	23.95	0.6375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,872.08900	2,350.391	20.20	0.7484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		740.48900	556.491	20.20	0.2516	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.00000	1,989.354	20.73	0.6778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		0.00000	805.454	20.73	0.3222	120,818.09	150	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		530.58240	667.281	25.02	0.2912	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,061.71450	819.041	20.76	0.3257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,447.41420	1,840.909	20.98	0.6451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,205.81420	937.009	20.98	0.3549	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		755.46920	978.761	23.44	0.4023	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		2,883.86920	2,444.861	23.44	0.5977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.00000	862.593	23.95	0.3625	129,388.88	150	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,422.64050	2,047.390	22.84	0.5070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,129.08250	1,421.768	22.85	0.4921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,429.98250	2,054.068	22.85	0.5079	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,134.40610	1,428.428	22.83	0.4939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,415.30610	2,040.728	22.83	0.5061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,131.74050	1,425.090	22.84	0.4930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,336.63460	1,651.270	22.93	0.5139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,504.73460	2,148.070	22.93	0.4861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,333.79310	1,647.799	22.94	0.5131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,511.89310	2,154.599	22.94	0.4869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,339.48340	1,654.757	22.92	0.5147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,497.58340	2,141.557	22.92	0.4853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,451.81870	1,769.269	23.14	0.5116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,767.11870	2,410.669	23.14	0.4884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,449.00820	1,765.876	23.15	0.5109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,774.30820	2,417.276	23.15	0.4891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,446.20440	1,762.500	23.15	0.5102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,781.50440	2,423.900	23.15	0.4898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,553.61710	1,872.634	23.30	0.5092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,026.11710	2,668.534	23.30	0.4908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,550.85080	1,869.401	23.30	0.5086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,033.35080	2,675.301	23.30	0.4914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,548.08140	1,866.175	23.31	0.5079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,040.58140	2,682.075	23.31	0.4921	0.00	0	0
Total \$ / R Option												11,742,077.87	30,180	1,303,246
Total \$ / R												1,158,038,526.07	102,530	2,264,924
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.78620		15.15880			0.0000	442,013.60	28	631
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.08200		15.44070			0.0000	160,820.00	10	61
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.35760		15.70710			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			16.68390		16.02160			0.0000	0.00	0	0
Total \$ / R MAXI Future												602,833.60	38	746
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			70,797.11900	109,684.198	21.03	0.7134	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			53,917.11900	30,064.198	21.03	0.2866	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			70,318.86820	109,024.843	21.04	0.7111	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			54,438.86820	30,404.843	21.04	0.2889	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			69,842.98700	108,385.137	21.05	0.7088	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			54,962.98700	30,765.137	21.05	0.2912	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			111,781.18140	153,883.716	20.72	0.7129	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			66,711.18140	44,683.716	20.72	0.2871	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			111,284.53640	153,249.783	20.73	0.7113	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			67,214.53640	45,049.783	20.73	0.2887	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			110,789.86200	152,618.076	20.73	0.7096	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			67,719.86200	45,418.076	20.73	0.2904	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			200,817.56800	161,166.037	22.60	0.5427	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			71,284.85620	96,603.156	22.61	0.4562	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			201,574.85620	161,843.156	22.61	0.5438	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		71,770.72780	97,250.606	22.59	0.4585		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		200,060.72780	160,490.606	22.59	0.5415		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		71,527.56800	96,926.037	22.60	0.4573		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		122,374.41930	156,912.017	21.61	0.5776		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		157,214.41930	125,522.017	21.61	0.4224		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		122,025.73720	156,491.504	21.62	0.5765		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		157,865.73720	126,101.504	21.62	0.4235		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		121,677.52570	156,071.562	21.64	0.5754		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		158,517.52570	126,681.562	21.64	0.4246		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											602,833.60	38	746
£ / R	On 08/09/2016	Foreign Exchange Future			20.72780	20.74240			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			20.77540	20.78930			0.0000		398,035,888.60	19,159	72,371
£ / R	On 19/12/2016	Foreign Exchange Future			21.18630	21.19560			0.0000		3,834,720.30	181	100
£ / R	On 13/03/2017	Foreign Exchange Future			21.57270	21.58330			0.0000		539,317.50	25	100
£ / R	On 25/04/2017	Foreign Exchange Future			21.77500	21.78750			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			22.03520	22.04550			0.0000		198,316.80	9	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			22.25050	22.25520			0.0000		0.00	0	520
Total £ / R Future											402,608,243.20	19,374	82,689
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		507.81190	508.766	19.27	0.4136		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		965.41190	980.966	19.27	0.5864		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		222.05540	223.754	19.63	0.2227		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		5,134.38850	5,148.681	25.50	0.9699		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		1,729.65540	1,745.954	19.63	0.7773		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		220.18400	221.886	19.64	0.2212		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		1,737.78400	1,754.086	19.64	0.7788		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		218.32610	220.029	19.64	0.2197		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		1,745.92610	1,762.229	19.64	0.7803		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		26.78850	26.481	25.50	0.0301		0.00	0	12,264
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		1,302.32300	1,299.284	18.83	0.7125		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		343.02300	353.884	18.83	0.2875		0.00	0	7,500
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		887.36060	886.960	18.91	0.5742		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put		608.06060	621.560	18.91	0.4258		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call		351.48610	353.008	19.39	0.3015		0.00	0	5,000
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put		4,543.36950	4,556.413	22.34	0.9628		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		2,362.10300	2,377.243	19.88	0.8459		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call		150.22420	151.435	19.89	0.1531		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put		2,370.92420	2,386.035	19.89	0.8469		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call		94.02530	93.910	20.17	0.1022		0.00	0	10,000
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put		2,904.72530	2,918.510	20.17	0.8978		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call		32.66950	31.813	22.34	0.0372		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		1,462.18610	1,477.608	19.39	0.6985		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call		224.16120	225.790	19.66	0.2123		0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		1,934.86120	1,950.390	19.66	0.7877	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		152.59280	153.860	19.88	0.1551	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		2,353.29280	2,368.460	19.88	0.8449	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		151.40300	152.643	19.88	0.1541	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		631.37910	634.483	20.24	0.3444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		2,065.77910	2,078.183	20.24	0.6556	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		628.80780	631.895	20.24	0.3433	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		2,073.20780	2,085.595	20.24	0.6567	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		626.24640	629.322	20.25	0.3422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		1,249.19490	1,262.969	19.52	0.5040	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		5,814.27920	5,827.950	21.18	0.9412	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		4,118.99710	4,111.330	18.93	0.9542	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		53.39710	55.029	18.93	0.0458	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		2,963.57960	2,960.387	18.82	0.8735	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		177.97960	184.087	18.82	0.1265	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		1,034.79490	1,039.269	19.52	0.4960	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		2,080.64640	2,093.022	20.25	0.6578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		540.37950	542.963	20.48	0.3046	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		2,354.77950	2,366.663	20.48	0.6954	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		290.04700	291.329	21.25	0.1833	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		3,554.44700	3,565.029	21.25	0.8167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		69.87920	74.250	21.18	0.0588	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		760.61310	769.106	21.43	0.3300	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		2,917.31310	2,936.406	21.43	0.6700	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		758.38190	766.856	21.44	0.3292	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		2,925.08190	2,944.155	21.44	0.6708	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		756.09800	764.566	21.45	0.3284	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		2,932.79800	2,951.866	21.45	0.6716	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		896.89770	908.498	21.74	0.3486	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		3,089.39770	3,113.498	21.74	0.6514	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		1,974.50000	1,984.800		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		1,984.50000	1,994.800		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		1,994.50000	2,004.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		1,351.87100	1,384.284	22.52	0.3785	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,236.67100	4,273.784	22.52	0.6215	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		1,349.72480	1,382.114	22.52	0.3780	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,244.52480	4,281.614	22.52	0.6220	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		1,347.57270	1,379.938	22.53	0.3775	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		4,252.37270	4,289.438	22.53	0.6225	0.00	0	0
Total £ / R Option											0.00	0	65,332
Total £ / R											402,608,243.20	19,374	148,021

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 Future			0.15573		0.14865			0.0000	0.00	0	990
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15918		0.15193			0.0000	0.00	0	9,180
¥ / R	On	13/03/2017	Foreign Exchange Future			0.16250		0.15513			0.0000	220,513.86	1,357	1,461
¥ / R	On	19/06/2017	Foreign Exchange Future			0.16644		0.15893			0.0000	0.00	0	0
Total ¥ / R Future												220,513.86	1,357	11,631
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,865.40930	4,573.401	21.11	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.50930	0.101	21.11	0.0002	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,867.43360	3,574.169	19.21	0.9980	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.53360	0.869	19.21	0.0020	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,880.52700	2,576.144	15.64	0.9927	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			15.62700	2.844	15.64	0.0073	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,806.90000	25,082.400	25.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,806.90000	26,082.400	25.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,806.90000	27,082.400	25.58	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,809.74720	2,415.590	16.98	0.8673	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			296.74720	165.490	16.98	0.1327	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,214.03660	1,668.637	17.36	0.7325	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			701.03660	418.537	17.36	0.2675	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			831.92950	1,154.974	18.94	0.5702	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,318.92950	904.874	18.94	0.4298	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			912.52030	1,187.189	20.49	0.4988	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,019.42030	1,543.389	20.49	0.5012	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,636.23860	2,123.489	17.88	0.7506	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			743.13860	479.689	17.88	0.2494	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,217.65870	1,577.367	19.11	0.6191	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,324.55870	933.567	19.11	0.3809	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												220,513.86	1,357	11,631
€ / R	On	30/06/2016	Foreign Exchange Future			17.04840		16.57950			0.0000	0.00	0	99
€ / R	On	13/07/2016	Foreign Exchange Future			17.10050		16.63310			0.0000	0.00	0	136
€ / R	On	19/09/2016	Foreign Exchange Future			17.38200		16.90650			0.0000	1,738,200.00	100	49,106
€ / R	On	19/12/2016	Foreign Exchange Future			17.76630		17.27710			0.0000	0.00	0	17,867
€ / R	On	13/03/2017	Foreign Exchange Future			18.13010		17.63550			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.56350		18.06200			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.68840		18.17610			0.0000	0.00	0	0
Total € / R Future												1,738,200.00	100	149,499
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			13.27440	31.529	35.93	0.1175	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			1,163.77440	713.129	35.93	0.8825	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call		257.41290	450.653	23.16	0.6148	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put		504.31290	230.153	23.16	0.3852	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		669.40710	896.874	20.95	0.6069	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		762.90710	514.874	20.95	0.3931	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,055.78030	2,492.270	21.30	0.9373	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		89.28030	50.271	21.30	0.0627	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,046.81180	2,482.880	21.28	0.9366	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		90.31180	50.880	21.28	0.0634	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,037.85510	2,473.497	21.27	0.9359	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		91.35510	51.497	21.27	0.0641	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		883.04880	634.793	20.22	0.3502	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,474.68940	1,778.255	19.98	0.7414	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,208.13180	1,457.832	20.14	0.6657	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		831.03180	591.532	20.14	0.3343	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		877.77290	630.386	20.22	0.3486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		177.04220	196.617	25.33	0.1346	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,799.94220	4,330.317	25.33	0.8654	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,160.14880	1,401.093	20.22	0.6498	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,155.44110	1,395.513	20.23	0.6482	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		888.34110	639.213	20.23	0.3518	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		245.44140	288.827	23.89	0.1920	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,768.34140	3,322.527	23.89	0.8080	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,164.87290	1,406.686	20.22	0.6514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		597.58940	411.955	19.98	0.2586	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		1,974.69260	1,633.759	21.41	0.5336	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		905.91150	1,060.792	21.40	0.4687	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		1,960.41150	1,620.692	21.40	0.5313	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		903.04720	1,057.323	21.41	0.4675	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		1,967.54720	1,627.223	21.41	0.5325	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		900.19260	1,053.859	21.41	0.4664	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		1,139.40570	1,302.682	21.53	0.4793	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		2,277.40570	1,939.182	21.53	0.5207	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		1,145.13040	1,309.537	21.52	0.4812	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		2,263.13040	1,926.037	21.52	0.5188	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		1,142.26390	1,306.101	21.52	0.4803	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		2,270.26390	1,932.601	21.52	0.5197	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		2,601.11510	2,268.030	22.01	0.5184	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		1,304.39950	1,483.111	22.01	0.4808	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		2,608.29950	2,274.711	22.01	0.5192	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		1,310.04580	1,489.757	22.00	0.4824	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		2,593.94580	2,261.357	22.00	0.5176	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		1,307.21510	1,486.430	22.01	0.4816	0.00	0	0
Total € / R Option											0.00	0	6,622
Total € / R											1,738,200.00	100	156,121

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AUS / R	On	19/09/2016	Foreign Exchange Future			11.56830		11.31950			0.0000	3,771,265.80	326	8,554
AUS / R	On	19/12/2016	Foreign Exchange Future			11.74690		11.49310			0.0000	0.00	0	506
AUS / R	On	13/03/2017	Foreign Exchange Future			11.91440		11.65780			0.0000	1,012,724.00	85	4,235
AUS / R	On	19/06/2017	Foreign Exchange Future			12.11460		11.85310			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			12.13460		11.86890			0.0000	0.00	0	0
Total AU\$ / R Future												4,783,989.80	411	13,295
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,159.57290	1,395.657	17.59	0.9375	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			40.07290	27.357	17.59	0.0625	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,150.60500	1,386.088	17.55	0.9365	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			41.10500	27.788	17.55	0.0635	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,168.56200	1,405.233	17.64	0.9384	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			39.06200	26.933	17.64	0.0616	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.86090	135.798	16.28	0.1794	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,013.50760	1,214.654	16.27	0.8185	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.40760	137.754	16.27	0.1815	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,006.08010	1,206.633	16.27	0.8164	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			192.98010	139.733	16.27	0.1836	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,020.96090	1,222.698	16.28	0.8206	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			530.52580	642.918	16.60	0.5170	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			832.72580	688.518	16.60	0.4830	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			537.75530	651.380	16.58	0.5217	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			819.95530	676.980	16.58	0.4783	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			534.13140	647.135	16.59	0.5194	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			826.33140	682.735	16.59	0.4806	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			709.41950	835.850	16.87	0.5460	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			906.31950	771.250	16.87	0.4540	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			705.63470	831.345	16.87	0.5440	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			912.53470	776.745	16.87	0.4560	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			701.86910	826.865	16.88	0.5420	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			918.76910	782.265	16.88	0.4580	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			794.48270	922.382	17.53	0.5327	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,095.58270	957.782	17.53	0.4673	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			790.78400	918.211	17.54	0.5311	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,101.88400	963.611	17.54	0.4689	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			787.10140	914.062	17.54	0.5294	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,108.20140	969.462	17.54	0.4706	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,783,989.80	411	13,295
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.04330		11.74600			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.26910		11.96500			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.47960		12.17190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			180.67630	265.166	17.63	0.3883	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			814.67630	601.866	17.63	0.6117	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			178.43150	261.980	17.64	0.3848	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			822.43150	608.680	17.64	0.6152	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			176.21090	258.829	17.66	0.3813	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			830.21090	615.529	17.66	0.6187	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			358.98330	470.685	17.29	0.4539	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			923.98330	731.585	17.29	0.5461	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			364.80360	477.987	17.27	0.4590	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			909.80360	718.887	17.27	0.5410	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			361.88250	474.322	17.28	0.4565	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			916.88250	725.222	17.28	0.5435	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			498.97080	623.095	17.52	0.4758	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,057.07080	873.495	17.52	0.5242	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			495.91420	619.424	17.54	0.4737	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,064.01420	879.824	17.54	0.5263	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			492.87590	615.774	17.55	0.4717	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,070.97590	886.174	17.55	0.5283	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			16.16970		15.73940			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.55740		16.11760			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.92840		16.48500			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			363.31830	477.395	21.40	0.4190	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,223.91830	907.695	21.40	0.5810	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			360.78440	474.045	21.41	0.4168	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,231.38440	914.345	21.41	0.5832	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			358.26740	470.717	21.43	0.4146	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,238.86740	921.017	21.43	0.5854	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			761.11840	907.796	21.30	0.5062	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,343.51840	1,050.396	21.30	0.4938	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			767.77990	915.727	21.28	0.5094	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,330.17990	1,038.327	21.28	0.4906	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			764.43990	911.753	21.29	0.5078	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,336.83990	1,044.353	21.29	0.4922	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,022.21080	1,177.720	21.86	0.5187	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,607.21080	1,319.320	21.86	0.4813	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,028.97470	1,185.522	21.84	0.5212	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,593.97470	1,307.122	21.84	0.4788	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,025.58700	1,181.612	21.85	0.5199	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,600.58700	1,313.212	21.85	0.4801	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.35620		2.27890			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.38960		2.30980			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.41790		2.33680			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			351.90050	564.190	20.91	0.3673	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,062.90050	1,502.190	20.91	0.6327	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			332.16330	534.459	20.97	0.3527	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,143.16330	1,572.459	20.97	0.6473	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			313.44720	506.093	21.03	0.3383	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,224.44720	1,644.093	21.03	0.6617	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,184.17430	1,691.979	20.50	0.5418	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			754.40130	1,050.690	20.53	0.4470	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,256.40130	1,754.690	20.53	0.5530	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			727.54700	1,014.481	20.57	0.4360	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,329.54700	1,818.481	20.57	0.5640	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			782.17430	1,087.979	20.50	0.4582	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,575.88990	2,100.590	20.84	0.5317	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,015.14360	1,342.355	20.87	0.4593	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,647.14360	2,163.355	20.87	0.5407	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,073.41200	1,417.700	20.81	0.4773	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,505.41200	2,038.700	20.81	0.5227	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,043.88990	1,379.590	20.84	0.4683	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			2.34350		2.27960			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.39660		2.33170			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			1,793.75660	1,333.558	21.22	0.5886	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			544.22960	741.861	21.13	0.4431	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,648.22960	1,206.861	21.13	0.5569	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			516.23860	704.442	21.17	0.4271	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,720.23860	1,269.442	21.17	0.5729	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			489.75660	668.558	21.22	0.4114	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			871.77480	1,074.132	21.01	0.4465	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,254.77480	1,808.132	21.01	0.5535	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
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			843.47640	1,038.354	21.05	0.4357	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,326.47640	1,872.354	21.05	0.5643	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			816.05240	1,003.604	21.09	0.4251	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,399.05240	1,937.604	21.09	0.5749	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			2.03580		1.95490			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07430		1.99130			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.10920		2.02500			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			318.21620	541.958	22.67	0.3752	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,969.21620	1,383.958	22.67	0.6248	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			300.83140	513.464	22.79	0.3598	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,051.83140	1,455.465	22.79	0.6402	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			284.42050	486.384	22.90	0.3448	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,135.42050	1,528.384	22.90	0.6552	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			723.27890	1,052.599	21.91	0.4730	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,010.27890	1,509.599	21.91	0.5270	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			698.13910	1,016.604	21.99	0.4610	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,085.13910	1,573.605	21.99	0.5390	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			673.93910	981.774	22.08	0.4492	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,160.93910	1,638.775	22.08	0.5508	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,025.66660	1,395.490	21.66	0.5047	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,175.66660	1,703.490	21.66	0.4953	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			997.21910	1,358.132	21.74	0.4948	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,247.21910	1,766.132	21.74	0.5052	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			970.29300	1,321.765	21.82	0.4850	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,320.29300	1,829.765	21.82	0.5150	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			0.15420		0.14710			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.15450		0.14700			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15290		0.14690			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			0.05270		0.05020			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05120		0.04640			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05000		0.04560			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.04630		10.79430			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.20740		10.94940			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.35660		11.09910			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			1,365.44940	1,606.870	19.74	0.9540	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			31.14940	20.570	19.74	0.0460	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,355.93260	1,597.213	19.69	0.9532	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			31.63260	20.913	19.69	0.0468	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,346.42430	1,587.562	19.65	0.9525	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			32.12430	21.262	19.65	0.0475	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			569.38490	713.776	16.93	0.6312	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			469.98490	356.376	16.93	0.3688	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			564.40890	708.058	16.94	0.6282	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			475.00890	360.658	16.94	0.3718	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			559.46390	702.371	16.94	0.6252	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			480.06390	364.971	16.94	0.3748	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			664.91540	548.599	17.75	0.4100	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			659.69560	800.119	17.76	0.5877	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			670.59560	553.519	17.76	0.4123	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			668.53520	810.303	17.74	0.5924	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			659.43520	543.703	17.74	0.4076	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			664.01540	805.199	17.75	0.5900	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			1.41040		1.36940			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42600		1.38180			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43880		1.39730			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			506.00000	96.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	104.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			306.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	4.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			406.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	160.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			282.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	60.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			382.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	260.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			182.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	188.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			227.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	88.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			327.00000	0.000		0.0000	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			427.00000	12.000		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			1.10110		1.11530			0.0000	135,435.30	123	13,043
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10470		1.11890			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10840		1.12280			0.0000	0.00	0	0
Total QUANTO € / \$ Future												135,435.30	123	13,043
Total QUANTO € / \$												135,435.30	123	13,043
RAIN	On	19/09/2016	Foreign Exchange Future			27,425.86000		26,580.15000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,955.33000		27,086.05000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.57230		11.22590			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.77520		11.42070			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			248.39470	385.520	18.43	0.4991	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			642.49470	433.220	18.43	0.5009	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			245.39020	381.239	18.45	0.4952	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			649.49020	438.939	18.45	0.5048	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			242.41980	376.997	18.46	0.4914	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			656.51980	444.697	18.46	0.5086	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			420.19310	576.671	18.24	0.5159	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			809.49310	611.471	18.24	0.4841	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			416.84510	572.413	18.26	0.5132	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			816.14510	617.213	18.26	0.4868	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			413.51800	568.181	18.27	0.5106	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			822.81800	622.981	18.27	0.4894	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.26420		5.09150			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.25760		5.08180			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			86.41000	152.893	15.46	0.5089	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			264.91000	158.693	15.46	0.4911	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			92.47380	162.242	15.41	0.5293	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			250.97380	148.042	15.41	0.4707	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			89.39910	157.515	15.43	0.5191	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			257.89910	153.315	15.43	0.4809	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			136.76390	205.947	15.23	0.4978	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			344.96390	238.347	15.23	0.5022	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			133.64730	201.662	15.25	0.4907	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			351.84730	244.062	15.25	0.5093	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			130.58960	197.448	15.26	0.4836	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			358.78960	249.848	15.26	0.5164	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.38680		1.31880			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.32120		1.28110			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.28040		1.22190			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,556,385,663.96	93,753	1,240,319
Total Options												11,742,077.87	30,180	1,375,200
Grand Total:												1,568,127,741.83	123,933	2,615,519