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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/07/2016 Foreign Exchange Future			14.54720		14.55630			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.56210		14.57400			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.57080		14.58240			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.59990		14.60910			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.60280		14.61180			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.60570		14.61450			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.60860		14.61720			0.0000	3,871,279.00	265	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.61150		14.61990			0.0000	1,753,380.00	120	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.62030		14.62790			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.63190		14.63860			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.64940		14.65630			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.66100		14.66930			0.0000	0.00	0	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.66390		14.67250			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.66690		14.67570			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.66980		14.67890			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.68440		14.69510			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.69310		14.70480			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.70190		14.71450			0.0000	0.00	0	3,367
\$ / R On 06/09/2016 Foreign Exchange Future			14.72520		14.74030			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.73110		14.74600			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.73400		14.74880			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Future			14.74570		14.76010			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.75160		14.76580			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.76330		14.77710			0.0000	392,024,668.20	26,554	645,315
\$ / R	On	27/09/2016	Foreign Exchange Future			14.78670		14.79970			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.78970		14.80250			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.79550		14.80820			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.83700		14.84900			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.87280		14.88490			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.87570		14.88790			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.90850		14.92080			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.93840		14.95070			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.97120		14.98360			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.01890		15.03140			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.03380		15.04630			0.0000	111,174,951.00	7,395	101,043
\$ / R	On	13/03/2017	Foreign Exchange Future			15.28680		15.29930			0.0000	947,781.60	62	25,450
\$ / R	On	19/06/2017	Foreign Exchange Future			15.58660		15.59870			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.66930		15.68160			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.70680		15.71950			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.74430		15.75730			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.78180		15.79520			0.0000	0.00	0	70
Total \$ / R Future												509,772,059.80	34,396	942,389
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			45.55570	6.036	22.99	0.0770	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			289.25570	258.836	22.99	0.9230	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			12.32170	0.222	28.96	0.0033	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			616.02170	613.022	28.96	0.9967	0.00	0	4,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			148.00750	86.372	19.73	0.6255	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			91.70750	39.172	19.73	0.3745	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			97.26620	37.144	19.68	0.3644	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			140.96620	89.944	19.68	0.6356	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			61.27880	49.864	22.41	0.1904	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			487.27880	487.764	22.41	0.8096	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			54.13930	43.512	22.50	0.1703	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			520.13930	521.412	22.50	0.8297	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			11.63170	8.784	24.95	0.0409	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			977.63170	986.684	24.95	0.9591	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			402.61870	388.122	21.63	0.7626	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			68.61870	66.022	21.63	0.2374	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			176.17900	158.158	21.55	0.4568	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			222.17900	216.058	21.55	0.5432	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			136.08660	121.214	22.02	0.3356	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			373.68660	370.414	22.02	0.6644	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			121.46610	108.601	21.70	0.2468	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			662.36610	658.701	21.70	0.7532	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			8.72950	6.864	25.28	0.0209	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,996.92950	2,004.064	25.28	0.9791	0.00	0	7,229

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		1.99500	2.265	34.86	0.0058	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,580.19500	3,589.465	34.86	0.9942	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		2.74710	2.572	28.76	0.0076	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,838.24710	2,846.872	28.76	0.9924	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,814.76520	2,805.920	27.20	0.9992	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.26520	0.220	27.20	0.0008	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,136.82200	1,127.379	20.93	0.9364	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		22.32200	21.679	20.93	0.0636	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		4.38090	3.850	27.47	0.0114	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,519.88090	2,528.150	27.47	0.9886	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		252.86000	236.355	20.94	0.4245	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		415.66000	407.755	20.94	0.5755	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		45.15710	37.278	23.12	0.0927	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		1,285.25710	1,285.778	23.12	0.9073	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call		394.72540	376.622	20.13	0.5602	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put		286.82540	276.322	20.13	0.4398	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call		318.34160	301.330	20.41	0.4825	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put		370.44160	361.030	20.41	0.5175	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		201.16240	186.948	21.39	0.3208	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		662.56240	655.048	21.39	0.6792	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		229.99690	215.045	21.17	0.3575	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		591.39690	583.145	21.17	0.6425	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,964.84290	1,955.543	21.15	0.9833	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		8.54290	6.143	21.15	0.0167	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		136.84180	126.133	22.04	0.2188	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,000.54180	996.733	22.04	0.7812	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		37.66290	32.348	23.67	0.0649	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,978.36290	1,981.348	23.67	0.9351	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		110.75810	101.926	22.43	0.1739	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,248.25810	1,248.026	22.43	0.8261	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		15.34640	12.363	24.79	0.0265	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,729.64640	2,735.463	24.79	0.9735	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		110.76100	102.085	22.50	0.1721	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,275.06100	1,275.186	22.50	0.8279	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		93.53850	85.834	22.83	0.1467	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,424.63850	1,426.034	22.83	0.8533	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		77.78830	70.960	23.19	0.1189	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,692.68830	1,696.560	23.19	0.8811	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		18.77580	16.118	25.38	0.0303	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,013.97580	3,023.018	25.38	0.9697	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		14.25620	12.604	25.79	0.0240	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,239.45620	3,249.504	25.79	0.9760	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,908.29890	2,896.654	24.22	0.9923	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		3.49890	3.554	24.22	0.0077	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,271.89900	1,255.588	19.15	0.8843	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		67.09900	62.488	19.15	0.1157	0.00	0	150

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 Option	15.14	Call			312.01740	298.376	20.87	0.3751	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			737.51740	736.476	20.87	0.6249	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			27.83550	24.443	25.18	0.0404	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,087.53550	3,099.243	25.18	0.9596	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,322.25150	1,303.041	18.97	0.8714	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			81.95150	77.841	18.97	0.1286	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,157.69820	1,138.013	19.05	0.8275	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			117.39820	112.813	19.05	0.1725	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			29.55640	26.106	25.12	0.0429	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,029.25640	3,040.906	25.12	0.9571	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,105.04840	1,085.344	19.13	0.8055	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			139.04840	134.244	19.13	0.1945	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			48.31730	43.787	24.46	0.0677	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,602.31730	2,612.687	24.46	0.9323	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			416.09280	400.126	20.56	0.4368	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			667.29280	666.126	20.56	0.5632	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			105.84870	98.485	23.21	0.1382	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,857.04870	1,864.485	23.21	0.8618	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			31.86280	27.964	25.16	0.0446	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,083.06280	3,093.964	25.16	0.9554	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,336.30980	1,317.277	19.04	0.8672	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			87.50980	83.277	19.04	0.1328	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			452.84890	436.408	20.38	0.4570	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			642.74890	640.708	20.38	0.5430	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			18.11820	11.267	25.42	0.0193	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,968.01820	3,975.567	25.42	0.9807	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,542.75180	1,523.646	18.92	0.8989	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			66.95180	62.046	18.92	0.1011	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,533.76220	1,514.549	18.90	0.8976	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			67.96220	62.949	18.90	0.1024	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,524.78460	1,505.788	18.90	0.8960	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			68.98460	64.188	18.90	0.1040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,601.72180	1,584.605	18.95	0.9023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			64.62180	61.305	18.95	0.0977	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,556.64950	1,539.131	18.83	0.8959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			69.54950	65.831	18.83	0.1041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,547.69360	1,530.072	18.81	0.8946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			70.59360	66.772	18.81	0.1054	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,539.00840	1,521.350	18.82	0.8929	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			71.90840	68.050	18.82	0.1071	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,328.40340	1,309.940	18.92	0.8466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			111.30340	106.640	18.92	0.1534	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,232.20840	1,213.417	18.97	0.8208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			135.10840	130.117	18.97	0.1792	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,216.51150	1,197.671	18.98	0.8163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			139.41150	134.371	18.98	0.1837	0.00	0	2,240

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	13.78	Call		1,154.72290	1,135.700	19.01	0.7976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		157.62290	152.400	19.01	0.2024	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		993.47420	974.115	19.10	0.7418	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		216.37420	210.815	19.10	0.2582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		861.56430	842.921	19.33	0.6853	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		284.46430	279.621	19.33	0.3147	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		688.16600	669.726	19.69	0.5965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		411.06600	406.426	19.69	0.4035	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		636.52880	618.270	19.81	0.5666	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		459.42880	454.970	19.81	0.4334	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		626.56430	608.349	19.83	0.5607	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		469.46430	465.049	19.83	0.4393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		587.90830	569.889	19.92	0.5369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		510.80830	506.589	19.92	0.4631	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		578.54370	560.576	19.95	0.5310	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		521.44370	517.276	19.95	0.4690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		560.16090	542.448	20.00	0.5193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		543.06090	539.148	20.00	0.4807	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		462.07820	445.942	20.41	0.4511	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		684.97820	682.642	20.41	0.5489	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		361.46450	346.893	20.92	0.3731	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		884.36450	883.593	20.92	0.6269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		306.01560	292.572	21.26	0.3264	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,028.91560	1,029.272	21.26	0.6736	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		281.51170	268.748	21.44	0.3048	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,104.41170	1,105.448	21.44	0.6952	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		259.01830	246.810	21.62	0.2844	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,181.91830	1,183.510	21.62	0.7156	769,281.44	650	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		226.64220	215.313	21.91	0.2540	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,309.54220	1,312.013	21.91	0.7460	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		201.62710	191.052	22.16	0.2298	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,424.52710	1,427.752	22.16	0.7702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		196.63740	186.221	22.21	0.2249	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,449.53740	1,452.921	22.21	0.7751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		160.96890	151.690	22.64	0.1887	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,653.86890	1,658.390	22.64	0.8113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		149.13530	140.143	22.78	0.1764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,732.03530	1,736.843	22.78	0.8236	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		145.34930	136.493	22.82	0.1724	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,758.24930	1,763.193	22.82	0.8276	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		131.15290	122.825	23.01	0.1574	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,864.05290	1,869.525	23.01	0.8426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		117.35330	109.576	23.21	0.1425	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,980.25330	1,986.276	23.21	0.8575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		115.36430	107.670	23.24	0.1403	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,998.26430	2,004.370	23.24	0.8597	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		111.49210	103.961	23.31	0.1361	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,034.39210	2,040.661	23.31	0.8639	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		97.29280	90.388	23.55	0.1203	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,180.19280	2,187.088	23.55	0.8797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		86.40480	80.016	23.77	0.1080	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,309.30480	2,316.716	23.77	0.8920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		56.87360	52.070	24.55	0.0733	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,779.77360	2,788.770	24.55	0.9267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		48.26140	43.987	24.86	0.0628	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,971.16140	2,980.687	24.86	0.9372	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		13.48640	8.648	27.04	0.0140	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,786.38640	4,795.348	27.04	0.9860	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		631.96070	614.294	19.91	0.5463	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		522.26070	517.594	19.91	0.4537	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,416.21800	1,398.729	18.90	0.8509	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		113.71800	109.029	18.90	0.1491	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		43.85890	40.052	25.86	0.0535	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,491.35890	3,500.352	25.86	0.9465	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		40.12140	36.288	26.19	0.0486	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,647.62140	3,656.588	26.19	0.9514	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,009.34980	2,996.739	21.33	0.9872	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		6.84980	7.039	21.33	0.0128	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		411.51970	396.053	20.90	0.3915	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		903.31970	900.553	20.90	0.6085	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		359.46460	345.336	21.44	0.3312	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,200.46460	1,198.336	21.44	0.6688	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		64.94010	60.575	26.79	0.0658	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,030.04010	4,037.775	26.79	0.9342	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,094.32030	3,082.399	19.77	0.9842	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.42030	9.599	19.77	0.0158	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,535.18860	1,517.440	18.85	0.8344	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		150.28860	144.640	18.85	0.1656	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		67.01900	62.572	26.61	0.0680	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,952.11900	3,959.772	26.61	0.9320	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		612.59500	594.910	20.39	0.4799	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		784.69500	779.210	20.39	0.5201	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		307.48460	294.687	22.10	0.2758	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,559.58460	1,558.987	22.10	0.7242	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,745.57920	1,729.155	18.87	0.8740	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		107.67920	103.455	18.87	0.1260	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		301.88110	289.571	22.37	0.2607	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,741.08110	1,741.071	22.37	0.7393	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		703.28200	684.816	20.17	0.5143	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		732.48200	726.316	20.17	0.4857	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		312.75060	300.174	22.27	0.2688	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,691.95060	1,691.674	22.27	0.7312	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			514.25190	497.931	21.12	0.3930	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,163.55190	1,159.531	21.12	0.6070	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			220.09450	209.700	23.32	0.1910	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,359.39450	2,361.300	23.32	0.8090	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,816.94440	1,801.513	18.71	0.8644	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			126.24440	123.113	18.71	0.1356	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			93.13100	87.405	27.32	0.0796	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,509.53100	4,516.205	27.32	0.9204	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,195.22560	3,183.033	18.39	0.9820	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.62560	11.833	18.39	0.0180	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,669.50270	1,650.748	18.75	0.8235	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			185.90270	179.548	18.75	0.1765	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,447.00760	2,431.527	17.71	0.9352	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			55.60760	52.627	17.71	0.0648	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,438.01160	2,422.497	17.72	0.9343	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			56.61160	53.597	17.72	0.0657	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,429.03050	2,413.480	17.74	0.9333	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			57.63050	54.580	17.74	0.0667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,902.00400	1,882.897	18.62	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			165.70400	159.097	18.62	0.1521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,870.15430	1,850.915	18.64	0.8420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			173.85430	167.115	18.64	0.1580	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,603.87320	1,583.621	18.83	0.7856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.46250	14.079	17.93	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,974.03820	1,956.039	18.58	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			147.73820	142.239	18.58	0.1394	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,917.95300	1,899.016	18.61	0.8508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			161.65300	155.216	18.61	0.1492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,977.02890	7,988.203	27.12	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.89810	0.761	27.12	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,894.59810	11,906.961	27.12	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			48.18730	44.606	27.12	0.0423	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,001.88730	6,010.806	27.12	0.9577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,259.76250	3,247.879	17.93	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,235.21540	6,244.510	27.12	0.9630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			39.98890	36.872	27.12	0.0358	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,293.68890	6,303.072	27.12	0.9642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			71.22710	66.474	27.12	0.0598	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,384.92710	5,392.674	27.12	0.9402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			13.32890	12.003	27.12	0.0132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,808.20390	5,816.784	27.12	0.9528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			51.25440	47.507	27.12	0.0447	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,904.95440	5,913.707	27.12	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			84.23710	78.889	27.12	0.0693	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,117.93710	5,125.089	27.12	0.9307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			41.51540	38.310	27.12	0.0370	0.00	0	5,700

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	20.16	Put		5,194.01130	5,201.338	27.12	0.9335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		73.84680	68.971	27.12	0.0617	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,327.54680	5,335.171	27.12	0.9383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		102.38120	96.264	27.12	0.0821	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,806.08120	4,812.464	27.12	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		54.50390	50.584	27.12	0.0472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,862.53530	4,869.063	27.12	0.9204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		90.99720	85.355	27.12	0.0741	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,994.69720	5,001.555	27.12	0.9259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		140.62830	135.104	27.01	0.1096	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,244.32830	4,251.303	27.01	0.8904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		80.31130	75.138	27.12	0.0665	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,340.48050	4,345.580	27.12	0.8947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		105.42510	99.185	27.12	0.0842	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,759.12510	4,765.385	27.12	0.9158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		151.57080	145.590	26.45	0.1185	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,995.27080	4,001.790	26.45	0.8815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		98.83530	92.863	27.12	0.0796	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,081.32260	4,088.005	26.65	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		146.76880	140.985	26.69	0.1146	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,100.46880	4,107.185	26.69	0.8854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		193.95580	186.337	24.79	0.1525	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,267.65580	3,272.537	24.79	0.8475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		136.78050	129.380	27.12	0.1053	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,539.67630	3,545.230	25.42	0.8618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		173.70430	166.845	25.50	0.1364	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,577.40430	3,583.045	25.50	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		200.12440	192.281	24.60	0.1573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,183.82440	3,188.481	24.60	0.8427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		147.62260	141.805	26.65	0.1153	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,211.73420	3,216.467	24.66	0.8443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		195.30080	187.634	24.75	0.1535	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,249.00080	3,253.834	24.75	0.8465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		230.82360	220.907	23.84	0.1802	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,844.52360	2,847.107	23.84	0.8198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		175.97630	169.030	25.42	0.1382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,871.31330	2,873.994	23.88	0.8221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		202.24600	194.328	24.54	0.1590	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,155.94600	3,160.528	24.54	0.8410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.00000	304.092	22.94	0.2383	364,909.80	1,200	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		0.00000	2,270.291	22.94	0.7617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		198.03420	190.267	24.66	0.1557	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,702.54980	2,704.608	23.62	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		247.67730	237.269	23.63	0.1919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,711.37730	2,713.469	23.63	0.8081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		330.48710	317.945	22.82	0.2476	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,194.18710	2,194.145	22.82	0.7524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		227.61330	217.794	23.88	0.1779	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,227.79770	2,227.905	22.88	0.7566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		322.52160	310.166	22.89	0.2424	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,236.22160	2,236.366	22.89	0.7576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		355.70940	342.597	22.62	0.2638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,069.40940	2,068.797	22.62	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		248.84980	238.408	23.62	0.1927	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,077.66430	2,077.092	22.63	0.7373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		343.68810	330.843	22.71	0.2561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,127.38810	2,127.043	22.71	0.7439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		398.52990	384.533	22.31	0.2907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,882.22990	1,880.733	22.31	0.7093	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		324.09770	311.705	22.88	0.2434	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,898.29500	1,896.874	22.34	0.7117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		368.18920	354.810	22.52	0.2718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,011.88920	2,011.010	22.52	0.7282	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		469.34410	454.292	21.86	0.3337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,623.04410	1,620.492	21.86	0.6663	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		353.96430	340.892	22.63	0.2627	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,778.85370	1,776.846	22.13	0.6929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		410.58850	396.359	22.23	0.2982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,834.28850	1,832.559	22.23	0.7018	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		557.83780	541.270	21.33	0.3848	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,361.53780	1,357.470	21.33	0.6152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		394.59500	380.674	22.34	0.2883	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,368.77820	1,364.754	21.35	0.6168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		517.92250	502.000	21.56	0.3621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,471.62250	1,468.200	21.56	0.6379	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		606.97460	589.696	21.08	0.4118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,240.67460	1,235.896	21.08	0.5882	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		425.15370	410.646	22.13	0.3071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,325.54340	1,321.268	21.26	0.6074	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		569.01570	552.279	21.27	0.3910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,332.71570	1,328.479	21.27	0.6090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		698.66670	679.993	20.67	0.4596	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,052.36670	1,046.193	20.67	0.5404	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		555.07820	538.554	21.35	0.3832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,117.86050	1,112.057	20.81	0.5580	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		641.11820	623.395	20.91	0.4301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,164.81820	1,159.595	20.91	0.5699	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		854.90060	835.020	20.14	0.5338	501,011.76	600	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		808.60060	801.220	20.14	0.4662	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		571.84340	555.068	21.26	0.3926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		926.61930	919.764	20.40	0.5041	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		769.03350	749.713	20.41	0.4941	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			932.73350	925.913	20.41	0.5059	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			945.73380	925.619	19.91	0.5728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			699.43380	691.819	19.91	0.4272	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			664.16050	645.857	20.81	0.4420	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			758.48740	750.986	20.04	0.4488	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			863.62590	843.717	20.12	0.5376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			797.32590	789.917	20.12	0.4624	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,097.42820	1,077.192	19.57	0.6326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			551.12820	543.392	19.57	0.3674	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			772.91930	753.564	20.40	0.4959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			613.06730	605.347	19.72	0.3934	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			994.19950	974.012	19.80	0.5926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			647.89950	640.212	19.80	0.4074	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,268.45700	1,248.394	19.22	0.6924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			422.15700	414.594	19.22	0.3076	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			894.78740	874.786	20.04	0.5512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			434.16490	426.570	19.26	0.3135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,124.57340	1,104.343	19.51	0.6426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			528.27340	520.543	19.51	0.3574	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,753.25110	1,733.543	18.72	0.8188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			206.95110	199.743	18.72	0.1812	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,029.36730	1,009.147	19.72	0.6066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			257.57320	249.821	18.83	0.2144	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,394.51600	1,373.683	19.00	0.7315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			348.21600	339.883	19.00	0.2685	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,910.01100	1,890.939	18.61	0.8493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			163.71100	157.139	18.61	0.1507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,250.46490	1,230.370	19.26	0.6865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,014.99210	999.408	20.41	0.5226	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,075.69210	1,072.608	20.41	0.4774	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			889.05170	874.516	20.83	0.4731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,289.75170	1,287.716	20.83	0.5269	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			875.32870	860.923	20.88	0.4675	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,316.02870	1,314.123	20.88	0.5325	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			597.82360	586.583	22.20	0.3433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,048.52360	2,049.783	22.20	0.6567	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			545.00200	534.369	22.51	0.3176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,245.70200	2,247.569	22.51	0.6824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			329.27780	321.352	24.24	0.2040	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,459.97780	3,464.552	24.24	0.7960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			328.38020	320.470	24.26	0.2034	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,469.08020	3,473.670	24.26	0.7966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			283.84120	276.803	25.25	0.1758	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,984.54120	3,990.003	25.25	0.8242	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			259.12140	252.605	25.92	0.1601	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,339.82140	4,345.805	25.92	0.8399	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	15.34	Call			1,022.93540	1,007.295	20.39	0.5256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,063.63540	1,060.495	20.39	0.4744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,018.95600	1,003.344	20.40	0.5241	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,069.65600	1,066.544	20.40	0.4759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			118.11850	114.366	26.84	0.0806	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,238.81850	6,247.566	26.84	0.9194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,067.47460	1,051.545	20.25	0.5423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			998.17460	994.745	20.25	0.4577	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,279.06990	1,267.899	20.43	0.5470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,210.36990	1,211.299	20.43	0.4530	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			518.56530	512.999	24.03	0.2595	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,569.86530	3,576.399	24.03	0.7405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,286.95930	1,275.744	20.40	0.5496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			850.76700	850.436	19.62	0.3692	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,290.92110	1,279.690	20.39	0.5508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,192.22110	1,193.090	20.39	0.4492	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,364.53470	1,366.086	20.72	0.4838	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			591.66630	585.583	23.46	0.2919	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,142.96630	3,148.983	23.46	0.7081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,789.14900	2,774.556	17.72	0.8713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			190.44900	187.956	17.72	0.1287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,559.46700	1,547.036	19.62	0.6308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,198.25930	1,199.144	20.40	0.4504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,283.00490	1,271.818	20.41	0.5483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,204.30490	1,205.218	20.41	0.4517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			419.44360	414.859	25.70	0.2098	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,530.74360	4,538.259	25.70	0.7902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,183.23470	1,172.686	20.72	0.5162	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,610.99710	2,616.558	22.53	0.6149	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			920.32380	913.606	22.54	0.3843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,618.72380	2,624.306	22.54	0.6157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			918.05750	911.355	22.55	0.3835	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,626.45750	2,632.055	22.55	0.6165	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			922.59710	915.858	22.53	0.3851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,100.51080	1,093.379	22.45	0.4126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,681.01080	2,686.579	22.45	0.5874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,098.05660	1,090.940	22.46	0.4118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,688.55660	2,694.140	22.46	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,102.97940	1,095.831	22.44	0.4133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,673.47940	2,679.031	22.44	0.5867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,198.55020	1,191.657	22.59	0.4158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,951.25020	2,957.357	22.59	0.5842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,203.41930	1,196.486	22.57	0.4172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,936.11930	2,942.186	22.57	0.5828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,200.97760	1,194.068	22.58	0.4165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,943.67760	2,949.768	22.58	0.5835	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,289.99570	1,283.180	22.69	0.4189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,204.79570	3,211.380	22.69	0.5811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,294.79760	1,287.950	22.67	0.4202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,189.59760	3,196.150	22.67	0.5798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,292.39380	1,285.562	22.68	0.4195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,197.19380	3,203.762	22.68	0.5805	0.00	0	0
Total \$ / R Option												1,635,203.00	2,450	1,299,246
Total \$ / R												511,407,262.80	36,846	2,241,635
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.76330		14.77710			0.0000	590,532.00	40	667
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.03380		15.04630			0.0000	15,033.80	1	70
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.28680		15.29930			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.58660		15.59870			0.0000	0.00	0	0
Total \$ / R MAXI Future												605,565.80	41	791
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			46,582.55130	44,964.181	20.39	0.4539	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			67,872.55130	67,634.181	20.39	0.5461	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			46,207.82050	44,594.197	20.41	0.4511	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			68,497.82050	68,264.197	20.41	0.5489	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			45,835.75150	44,226.907	20.43	0.4484	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			69,125.75150	68,896.907	20.43	0.5516	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			85,891.60850	83,894.711	20.12	0.5357	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			80,261.60850	79,514.710	20.12	0.4643	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			85,461.82890	83,467.902	20.13	0.5338	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			80,831.82890	80,087.902	20.13	0.4662	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			85,034.41680	83,042.676	20.15	0.5319	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			81,404.41680	80,662.676	20.15	0.4681	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			224,570.20460	224,756.905	22.51	0.6824	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			54,297.64420	53,236.601	22.52	0.3166	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			225,367.64420	225,556.601	22.52	0.6834	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			54,703.62410	53,638.067	22.50	0.3186	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			223,773.62410	223,958.067	22.50	0.6814	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			54,500.20460	53,436.905	22.51	0.3176	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			98,549.14400	97,651.446	21.38	0.4484	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			175,679.14400	175,991.446	21.38	0.5516	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			98,247.60780	97,352.873	21.39	0.4474	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			176,377.60780	176,692.873	21.39	0.5526	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			97,946.51220	97,054.741	21.40	0.4463	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			177,076.51220	177,394.741	21.40	0.5537	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												605,565.80	41	791
£ / R	On	15/08/2016	Foreign Exchange Future			19.48810		19.46290			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.58690		19.57050			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	19/09/2016	Foreign Exchange Future			19.63270		19.61440			0.0000	3,553,518.70	181	72,551
£ / R	On	19/12/2016	Foreign Exchange Future			20.01700		19.99570			0.0000	700,595.00	35	679
£ / R	On	13/03/2017	Foreign Exchange Future			20.38230		20.35920			0.0000	61,146.90	3	287
£ / R	On	25/04/2017	Foreign Exchange Future			20.57150		20.54640			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.81610		20.78870			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.04480		21.01430			0.0000	0.00	0	520
Total £ / R Future												4,315,260.60	219	83,766
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			166.14250	166.646	18.00	0.2438	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,073.24250	1,048.546	18.00	0.7562	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			45.18420	47.282	19.67	0.0678	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,744.68420	2,730.382	19.67	0.9322	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			10.11120	9.419	28.18	0.0120	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,289.61120	6,272.519	28.18	0.9880	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			128.66850	126.181	18.22	0.1629	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,758.16850	1,739.281	18.22	0.8371	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			45.85130	48.084	19.64	0.0688	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,725.35130	2,711.184	19.64	0.9312	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			45.51630	47.682	19.66	0.0683	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,735.01630	2,720.782	19.66	0.9317	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			1,022.97140	1,028.537	16.76	0.7029	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			308.57140	295.837	16.76	0.2971	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			526.40900	526.870	17.17	0.4652	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			742.00900	724.170	17.17	0.5348	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			304.69530	303.607	17.69	0.3094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,419.55780	3,402.784	20.20	0.9515	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			33.66160	35.198	20.21	0.0481	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,429.26160	3,412.498	20.21	0.9519	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,375.22620	2,355.751	18.85	0.8886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			52.73260	53.465	19.59	0.0707	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			2,938.33260	2,920.765	19.59	0.9293	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			24.27610	20.931	27.04	0.0238	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,709.87610	5,688.231	27.04	0.9762	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			33.95780	35.484	20.20	0.0485	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,200.29530	1,180.907	17.69	0.6906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			34.25660	35.772	20.19	0.0488	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,409.85660	3,393.072	20.19	0.9512	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			21.98050	22.045	20.94	0.0310	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,007.58050	3,989.345	20.94	0.9690	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			89.62620	88.451	18.85	0.1114	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			280.62170	283.755	19.99	0.1995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,934.92170	2,916.755	19.99	0.8005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.53720	16.773	20.16	0.0177	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			6,959.83720	6,939.773	20.16	0.9823	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			283.41830	286.589	19.98	0.2012	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			328.13690	322.650	17.50	0.2224	0.00	0	783

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	23.01	Put			3,248.95500	3,230.170	20.21	0.8284	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			104.12150	105.997	20.65	0.0868	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,568.42150	4,548.997	20.65	0.9132	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,981.57230	2,999.493	18.19	0.9072	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			115.87230	112.493	18.19	0.0928	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,913.83690	1,929.650	17.50	0.7776	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,917.71830	2,899.589	19.98	0.7988	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			282.01470	285.169	19.99	0.2003	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,926.31470	2,908.169	19.99	0.7997	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			509.69310	515.755	19.13	0.3251	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,923.99310	1,908.755	19.13	0.6749	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			234.65500	237.170	20.21	0.1716	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			414.74060	422.061	21.44	0.2202	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,815.54060	3,799.761	21.44	0.7798	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			417.49660	424.866	21.43	0.2214	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,798.29660	3,782.566	21.43	0.7786	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			416.11360	423.459	21.44	0.2208	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,806.91360	3,791.159	21.44	0.7792	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			529.30190	540.347	21.84	0.2473	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,962.90190	3,948.847	21.84	0.7527	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,251.30000	3,223.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,231.30000	3,203.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,241.30000	3,213.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			934.34450	956.421	22.52	0.3012	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,080.04450	5,071.621	22.52	0.6988	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			936.89560	959.025	22.51	0.3020	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,062.59560	5,054.225	22.51	0.6980	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			935.61410	957.722	22.52	0.3016	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,071.31410	5,062.922	22.52	0.6984	0.00	0	0
Total £ / R Option												0.00	0	67,832
Total £ / R												4,315,260.60	219	151,598
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14430		0.14428			0.0000	23,088.48	160	760
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14747		0.14743			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15050		0.15046			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15411		0.15406			0.0000	0.00	0	0
Total ¥ / R Future												23,088.48	160	9,719
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,428.66610	3,430.991	20.53	0.9983	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.76610	0.691	20.53	0.0017	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,431.21460	2,433.357	16.95	0.9920	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			3.31460	3.057	16.95	0.0080	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,468.07870	1,469.033	16.37	0.9230	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			40.17870	38.733	16.37	0.0770	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,257.20000	26,252.700	26.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,257.20000	27,252.700	26.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,257.20000	28,252.700	26.96	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,465.13480	1,471.236	17.57	0.7151	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			419.63480	421.536	17.57	0.2849	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			966.99040	973.849	19.07	0.5399	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			921.49040	924.149	19.07	0.4601	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			645.25620	651.320	20.62	0.3929	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,599.75620	1,601.620	20.62	0.6071	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			957.93500	961.899	19.49	0.4063	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			995.02160	1,003.396	20.84	0.4675	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,588.72160	1,592.096	20.84	0.5325	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			738.95520	746.792	22.18	0.3657	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,332.65520	2,335.492	22.18	0.6343	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,364.23500	1,373.199	19.49	0.5937	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												23,088.48	160	9,719
€ / R	On	13/07/2016	Foreign Exchange Future			16.22620		16.21620			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.28450		16.27010			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.35230		16.33690			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.48750		16.47880			0.0000	6,562,025.00	398	47,375
€ / R	On	30/09/2016	Foreign Exchange Future			16.53090		16.52060			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.84870		16.83680			0.0000	252,730.50	15	17,882
€ / R	On	13/03/2017	Foreign Exchange Future			17.19230		17.17880			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.60260		17.58650			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.73980		17.72200			0.0000	0.00	0	0
Total € / R Future												6,814,755.50	413	147,786
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			31.76550	23.402	19.46	0.1008	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			695.56550	677.202	19.46	0.8992	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			163.23130	162.249	19.51	0.3116	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			613.13130	597.749	19.51	0.6884	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			240.20780	240.262	19.21	0.3479	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			713.30780	697.962	19.21	0.6521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			80.50070	75.106	17.99	0.1101	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,600.65920	1,603.897	18.00	0.8883	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			81.85920	76.397	18.00	0.1117	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			380.70380	373.717	19.41	0.3825	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			901.90380	886.217	19.41	0.6175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,617.95980	1,621.333	17.99	0.8914	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			79.15980	73.833	17.99	0.1086	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,609.30070	1,612.606	17.99	0.8899	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			448.88610	439.766	19.49	0.4082	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			908.28610	888.866	19.49	0.5918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			981.48230	967.745	19.44	0.5007	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,092.41010	1,091.958	18.88	0.6083	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			858.69350	857.010	19.33	0.5169	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			921.89350	908.310	19.33	0.4831	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			975.44640	961.721	19.43	0.4990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			102.45750	100.338	25.90	0.0801	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,165.65750	5,151.638	25.90	0.9199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			818.28230	816.445	19.44	0.4993	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			814.34010	812.487	19.46	0.4975	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			987.54010	973.787	19.46	0.5025	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			143.79990	141.263	24.05	0.1132	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,106.99990	4,092.563	24.05	0.8868	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			822.24640	820.421	19.43	0.5010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			655.61010	643.258	18.88	0.3917	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,166.05040	2,157.090	21.13	0.6532	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			639.38480	643.959	21.11	0.3488	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,150.58480	2,141.659	21.11	0.6512	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			637.11310	641.670	21.12	0.3478	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,158.31310	2,149.370	21.12	0.6522	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			634.85040	639.391	21.13	0.3468	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			848.63760	861.050	21.32	0.3776	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,462.13760	2,458.450	21.32	0.6224	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			853.38070	865.841	21.30	0.3794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,446.88070	2,443.241	21.30	0.6206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			851.00530	863.438	21.31	0.3785	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,454.50530	2,450.838	21.31	0.6215	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,026.30550	1,026.226	21.61	0.3924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,774.30550	2,756.426	21.61	0.6076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,023.91700	1,023.811	21.62	0.3916	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,781.91700	2,764.011	21.62	0.6084	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,028.69330	1,028.648	21.60	0.3932	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,766.69330	2,748.848	21.60	0.6068	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												6,814,755.50	413	154,408
AUS / R	On	19/09/2016	Foreign Exchange Future			11.10540		11.01850			0.0000	0.00	0	8,463
AUS / R	On	19/12/2016	Foreign Exchange Future			11.27320		11.18480			0.0000	0.00	0	381
AUS / R	On	13/03/2017	Foreign Exchange Future			11.43080		11.34150			0.0000	0.00	0	2,937
AUS / R	On	19/06/2017	Foreign Exchange Future			11.61950		11.52860			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.64840		11.55860			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 AU\$ / R Future												0.00	0	11,781
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			868.45160	940.321	14.62	0.9032	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			49.95160	34.921	14.62	0.0968	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			859.83260	931.383	14.62	0.9007	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			51.33260	35.983	14.62	0.0993	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			877.10050	949.285	14.63	0.9056	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			48.60050	33.885	14.63	0.0944	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			223.68220	187.404	14.35	0.2666	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			741.92190	793.413	14.34	0.7304	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			227.12190	190.213	14.34	0.2696	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			735.39660	786.254	14.33	0.7273	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			230.59660	193.054	14.33	0.2727	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			748.48220	800.604	14.35	0.7334	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			362.83510	385.905	15.77	0.3923	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			971.33510	905.105	15.77	0.6077	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			360.18090	382.950	15.79	0.3900	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			978.68090	912.150	15.79	0.6100	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			365.50610	388.878	15.76	0.3946	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			964.00610	898.078	15.76	0.6054	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			515.99310	548.220	16.10	0.4397	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,037.39310	978.720	16.10	0.5603	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			512.89080	544.947	16.12	0.4377	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,044.29080	985.447	16.12	0.5623	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			509.80690	541.694	16.13	0.4357	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,051.20690	992.194	16.13	0.5643	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			598.62000	631.849	16.64	0.4412	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,210.02000	1,153.449	16.64	0.5588	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			595.63290	628.588	16.65	0.4395	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,217.03290	1,160.189	16.65	0.5605	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			592.66140	625.349	16.66	0.4378	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,224.06140	1,166.949	16.66	0.5622	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,781
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.50040		11.45950			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.71210		11.66890			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.91140		11.86670			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			87.71710	90.567	17.31	0.1874	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,008.21710	970.167	17.31	0.8126	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			86.40530	89.186	17.33	0.1850	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,016.90530	978.786	17.33	0.8150	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			85.11270	87.828	17.35	0.1826	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,025.61270	987.428	17.35	0.8174	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			235.29090	242.633	17.05	0.2996	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,096.39090	1,060.533	17.05	0.7004	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			239.39310	246.882	17.02	0.3039	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,080.49310	1,044.782	17.02	0.6961	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			237.33140	244.749	17.04	0.3018	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,088.43140	1,052.649	17.04	0.6982	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			356.00910	368.237	17.23	0.3473	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,219.30910	1,186.837	17.23	0.6527	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			353.71280	365.877	17.25	0.3455	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,227.01280	1,194.477	17.25	0.6545	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			351.43630	363.529	17.27	0.3437	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,234.73630	1,202.129	17.27	0.6563	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			15.25960		15.23030			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.62210		15.58880			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.96440		15.93170			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			164.26650	164.727	21.14	0.2066	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,533.96650	1,505.126	21.14	0.7934	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			162.83620	163.275	21.16	0.2050	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,542.53620	1,513.675	21.16	0.7950	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			161.42060	161.837	21.18	0.2035	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,551.12060	1,522.237	21.18	0.7965	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			477.30510	482.809	21.14	0.3469	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,588.50510	1,560.709	21.14	0.6531	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			482.02690	487.600	21.11	0.3498	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,573.22690	1,545.500	21.11	0.6502	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			479.66180	485.200	21.12	0.3483	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,580.86180	1,553.100	21.12	0.6517	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			704.11560	714.222	21.70	0.3893	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,842.41560	1,819.822	21.70	0.6107	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			709.25660	719.431	21.67	0.3915	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,827.55660	1,805.031	21.67	0.6085	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			706.67830	716.824	21.69	0.3904	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,834.97830	1,812.424	21.69	0.6096	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			2.20440		2.20990			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
CNH / R	On	19/12/2016	Foreign Exchange Future			2.23460		2.23990			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.26080		2.26620			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			154.31560	139.940	20.33	0.1391	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,555.31560	2,595.940	20.33	0.8609	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			143.47240	129.804	20.40	0.1305	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,644.47240	2,685.804	20.40	0.8695	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			133.35140	120.364	20.46	0.1223	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,734.35140	2,776.364	20.46	0.8777	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			485.29840	458.664	19.77	0.2680	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,586.29840	2,612.664	19.77	0.7320	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			465.71580	439.924	19.84	0.2590	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,666.71580	2,693.924	19.84	0.7410	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			446.90600	421.946	19.91	0.2502	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,747.90600	2,775.946	19.91	0.7498	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			720.27570	695.857	20.17	0.3112	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,958.27570	2,987.857	20.17	0.6888	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			698.23010	674.541	20.23	0.3035	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,036.23010	3,066.541	20.23	0.6965	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			743.00860	717.849	20.11	0.3191	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,881.00860	2,909.849	20.11	0.6809	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			2.21570		2.21690			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.26480		2.26560			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,148.95920	2,149.865	19.99	0.8078	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			250.93070	237.946	19.82	0.2159	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,981.93070	1,980.946	19.82	0.7841	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			233.91580	222.005	19.91	0.2038	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,064.91580	2,065.005	19.91	0.7962	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			217.95920	206.865	19.99	0.1922	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			527.21980	507.121	20.00	0.2839	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,571.21980	2,559.121	20.00	0.7161	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			506.97350	487.309	20.08	0.2748	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,650.97350	2,639.309	20.08	0.7252	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			487.50330	468.268	20.15	0.2659	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,731.50330	2,720.268	20.15	0.7341	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.90470		1.90630			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.94030		1.94160			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.97290		1.97400			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			171.95380	158.938	22.39	0.1611	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,308.95380	2,311.938	22.39	0.8389	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			160.58640	147.989	22.50	0.1515	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,397.58640	2,400.989	22.50	0.8485	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			149.97380	137.795	22.62	0.1424	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,486.97380	2,490.795	22.62	0.8576	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			518.62860	502.439	21.72	0.2989	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,302.62860	2,299.439	21.72	0.7011	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			499.07650	483.172	21.84	0.2892	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,383.07650	2,380.172	21.84	0.7108	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			480.34240	464.718	21.95	0.2798	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,464.34240	2,461.718	21.95	0.7202	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			786.13030	772.032	21.42	0.3565	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,446.13030	2,443.032	21.42	0.6435	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			763.28290	749.327	21.52	0.3478	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,523.28290	2,520.327	21.52	0.6522	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			741.19750	727.392	21.63	0.3393	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,601.19750	2,598.392	21.63	0.6607	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			0.14410		0.14410			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14420		0.14430			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14450		0.14460			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			0.05110		0.05060			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05050		0.04930			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04980		0.04920			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.64260		10.54790			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.79190		10.69470			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.93300		10.83440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,112.87850	1,198.626	15.80	0.9515	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			24.97850	16.026	15.80	0.0485	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,103.38260	1,188.950	15.75	0.9505	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			25.48260	16.350	15.75	0.0495	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,093.89710	1,179.281	15.70	0.9495	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			25.99710	16.681	15.70	0.0505	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			395.46100	426.937	15.56	0.5008	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			550.76100	485.037	15.56	0.4992	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			391.60760	422.773	15.57	0.4973	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			556.90760	490.873	15.57	0.5027	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			387.78660	418.643	15.58	0.4939	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			563.08660	496.743	15.58	0.5061	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			492.89240	527.715	16.53	0.4860	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			748.49240	684.715	16.53	0.5140	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			489.26000	523.843	16.54	0.4834	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			754.86000	690.843	16.54	0.5166	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			485.65200	519.997	16.56	0.4809	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			761.25200	696.997	16.56	0.5191	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			1.36150		1.35140			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37530		1.36600			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38750		1.37860			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			686.00000	585.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			486.00000	385.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			586.00000	485.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			440.00000	347.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			540.00000	447.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			340.00000	247.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			414.00000	325.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			514.00000	425.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			614.00000	525.000		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			1.11680		1.11520			0.0000	33,504.00	30	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12070		1.11900			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12470		1.12290			0.0000	0.00	0	0
Total QUANTO € / \$ Future												33,504.00	30	13,073
Total QUANTO € / \$												33,504.00	30	13,073
RAIN	On	19/09/2016	Foreign Exchange Future			25,784.02000		25,797.13000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,274.32000		26,283.80000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.97300		10.98850			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.16790		11.17980			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			141.95510	132.119	17.83	0.2550	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			773.45510	779.119	17.83	0.7450	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			139.89180	130.143	17.85	0.2519	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			781.39180	787.143	17.85	0.7481	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			137.85780	128.194	17.87	0.2488	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			789.35780	795.194	17.87	0.7512	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			297.14880	285.833	17.64	0.3419	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			927.34880	927.933	17.64	0.6581	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			294.59270	283.325	17.66	0.3395	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			934.79270	935.426	17.66	0.6605	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			292.05830	280.843	17.68	0.3371	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			942.25830	942.943	17.68	0.6629	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.99340		5.01810			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.98800		5.01260			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			50.39850	43.390	14.94	0.2262	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			302.29850	319.990	14.94	0.7738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			54.79180	47.333	14.89	0.2425	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			286.69180	303.933	14.89	0.7575	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			52.55580	45.325	14.92	0.2343	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			294.45580	311.925	14.92	0.7657	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			97.80110	90.318	14.91	0.2979	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			375.20110	392.318	14.91	0.7021	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			95.24610	88.074	14.94	0.2919	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			382.64610	400.074	14.94	0.7081	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			92.90720	85.883	14.97	0.2860	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			390.30720	407.883	14.97	0.7140	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			1.45750		1.45430			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40210		1.39500			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35000		1.34600			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												521,564,234.18	35,259	1,217,043
Total Options												1,635,203.00	2,450	1,373,700
Grand Total:												523,199,437.18	37,709	2,590,743