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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/06/2016 Foreign Exchange Future			15.19480		15.24440			0.0000	227,922,000.00	15,000	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.19370		15.24120			0.0000	0.00	0	0
\$ / R On 22/06/2016 Foreign Exchange Future			15.19370		15.21020			0.0000	6,077,480.00	400	400
\$ / R On 24/06/2016 Foreign Exchange Future			15.19980		15.24900			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.21190		15.25990			0.0000	0.00	0	246
\$ / R On 29/06/2016 Foreign Exchange Future			15.21500		15.26290			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.21800		15.26600			0.0000	0.00	0	711
\$ / R On 01/07/2016 Foreign Exchange Future			15.22110		15.26910			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.23340		15.28130			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.25480		15.30280			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.26400		15.31200			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			15.29450		15.34270			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			15.29760		15.34580			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.30060		15.34890			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.30370		15.35190			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.30670		15.35500			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.32800		15.37650			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.34630		15.39500			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.35850		15.40730			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			15.36150		15.41030			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			15.36460		15.41340			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	18/08/2016	Foreign Exchange Future			15.36760		15.41650			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.38280		15.43180			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.39190		15.44090			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.40100		15.45000			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.42530		15.47430			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.43140		15.48040			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.43440		15.48340			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.44660		15.49550			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.45260		15.50160			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.46480		15.51370			0.0000	653,882,673.60	42,282	687,379
\$ / R	On	28/09/2016	Foreign Exchange Future			15.49270		15.54190			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.54260		15.59220			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.58010		15.62990			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.61750		15.66760			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.64880		15.69900			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.68310		15.73360			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.73300		15.78390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.74860		15.79960			0.0000	365,210,034.00	23,190	100,917
\$ / R	On	13/03/2017	Foreign Exchange Future			16.01670		16.06640			0.0000	0.00	0	14,670
\$ / R	On	19/06/2017	Foreign Exchange Future			16.33360		16.38410			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.38160		16.43020			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.42410		16.47360			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.46650		16.51690			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.50890		16.56030			0.0000	0.00	0	70
Total \$ / R Future												1,253,092,187.60	80,872	973,690
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			162.28660	24.800	13.83	1.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			87.88660	0.000	13.83	0.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			31.07360	0.000	13.83	0.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			386.67360	405.200	13.83	1.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			29.97440	0.000	13.83	0.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			395.57440	415.200	13.83	1.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call			464.96860	394.800	13.83	1.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put			20.56860	0.000	13.83	0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			693.89840	651.688	29.65	0.9174	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			12.69840	17.988	29.65	0.0826	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			317.46390	266.418	23.81	0.7010	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			76.26390	72.718	23.81	0.2990	0.00	0	6,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Call			90.00210	62.852	24.40	0.2687	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Put			288.80210	309.152	24.40	0.7313	0.00	0	3,000
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Call			0.00000	164.307	24.28	0.4906	0.00	0	0
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Put			0.00000	180.607	24.28	0.5094	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			4.98430	7.143	32.96	0.0274	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,365.98430	1,417.343	32.96	0.9726	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			4.61810	6.684	33.15	0.0257	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,395.61810	1,446.884	33.15	0.9743	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	24/06/2016	Foreign Exchange Option	15.17	Call			245.44320	243.716	27.24	0.5283	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			166.44320	213.916	27.24	0.4717	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			10.28020	16.155	30.38	0.0493	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,370.38020	1,424.255	30.38	0.9507	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			4.22410	8.535	33.19	0.0261	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,784.32410	1,836.635	33.19	0.9739	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,459.92450	3,411.906	36.65	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.02450	0.006	36.65	0.0000	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,761.71890	1,717.781	33.29	0.9819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			1.81890	5.881	33.29	0.0181	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			711.14580	675.643	22.97	0.8608	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			31.24580	43.743	22.97	0.1392	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			602.26280	572.443	23.19	0.7903	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			59.36280	77.443	23.19	0.2097	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			994.70350	956.107	24.70	0.9152	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			18.70350	28.107	24.70	0.0848	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			126.55350	120.263	24.41	0.2751	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			537.45350	579.163	24.41	0.7249	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			89.55110	83.580	24.58	0.2070	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			670.45110	712.480	24.58	0.7930	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			828.39580	782.496	20.66	0.8640	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			47.09580	49.096	20.66	0.1360	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			742.94730	700.879	20.89	0.8261	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			61.64730	67.479	20.89	0.1739	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			485.38740	445.842	20.70	0.6137	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			222.58740	231.042	20.70	0.3863	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			250.48850	221.993	21.53	0.3819	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			487.68850	507.193	21.53	0.6181	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			774.71300	728.698	20.17	0.7972	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			91.91300	93.898	20.17	0.2028	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			651.53540	603.191	20.19	0.7109	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			159.53540	159.191	20.19	0.2891	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			514.83830	464.900	19.82	0.5716	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			322.13830	320.400	19.82	0.4284	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			10.94140	8.941	25.25	0.0198	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,855.14140	2,901.341	25.25	0.9802	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			98.49530	79.333	22.56	0.1421	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,352.69530	1,381.733	22.56	0.8579	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,862.26730	1,810.992	19.88	0.9735	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			13.36730	10.392	19.88	0.0265	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			52.24690	41.039	23.49	0.0787	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,833.34690	1,870.439	23.49	0.9213	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			33.86140	26.579	24.02	0.0533	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,134.96140	2,175.979	24.02	0.9467	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,549.56090	3,500.988	25.86	0.9990	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.66090	0.388	25.86	0.0010	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			761.33880	707.561	19.46	0.7145	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			189.43880	183.862	19.46	0.2855	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			257.93470	222.387	21.13	0.3229	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			762.93470	775.687	21.13	0.6771	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			613.33530	561.451	19.70	0.5963	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			336.83530	333.451	19.70	0.4037	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			670.61930	617.675	19.59	0.6320	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			294.11930	289.675	19.59	0.3680	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,702.41690	2,651.695	21.91	0.9883	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			7.41690	5.395	21.91	0.0117	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			444.44020	398.818	20.12	0.4582	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			569.44020	572.518	20.12	0.5418	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			168.67960	143.496	21.88	0.1986	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,371.37960	1,394.996	21.88	0.8014	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			363.72100	322.884	20.49	0.3803	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			763.42100	771.384	20.49	0.6197	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			359.61110	319.112	20.55	0.3742	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			786.21110	794.512	20.55	0.6258	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			83.89270	69.306	23.17	0.1038	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,060.49270	2,094.705	23.17	0.8962	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			313.37730	276.003	20.83	0.3322	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			906.87730	918.403	20.83	0.6678	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			258.63260	225.582	21.20	0.2746	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,136.83260	1,152.782	21.20	0.7254	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			66.74370	54.707	23.78	0.0787	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,555.84370	2,592.807	23.78	0.9213	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,643.60210	3,594.048	23.50	0.9958	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.70210	2.148	23.50	0.0042	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,978.41740	1,924.610	19.44	0.9433	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			37.51740	32.710	19.44	0.0567	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			81.62260	67.410	23.43	0.0950	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,340.72260	2,375.510	23.43	0.9050	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			719.36760	664.553	19.23	0.5955	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			409.36760	403.553	19.23	0.4045	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,833.50910	1,776.988	18.60	0.9188	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			59.20910	51.688	18.60	0.0812	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			102.29470	85.222	23.15	0.1098	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,367.99470	2,399.922	23.15	0.8902	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			97.55540	81.109	23.24	0.1051	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,423.25540	2,455.809	23.24	0.8949	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,018.19280	1,964.018	19.00	0.9375	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			43.89280	38.718	19.00	0.0625	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,769.27070	1,712.575	18.54	0.9073	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			68.87070	61.175	18.54	0.0927	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			151.34110	128.339	22.48	0.1556	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,970.94110	1,996.939	22.48	0.8444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			284.35200	249.203	21.20	0.2723	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,300.95200	1,314.803	21.20	0.7277	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			105.03820	87.552	23.22	0.1104	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,421.63820	2,453.152	23.22	0.8896	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,029.73990	1,975.849	19.01	0.9350	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			46.33990	41.449	19.01	0.0650	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			854.02750	796.453	18.97	0.6403	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			370.62750	362.053	18.97	0.3597	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			59.65810	48.642	24.54	0.0630	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,274.15810	3,312.042	24.54	0.9370	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			901.28250	843.033	18.82	0.6554	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			355.78250	346.433	18.82	0.3446	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,247.76120	2,195.584	19.18	0.9485	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			36.16120	32.984	19.18	0.0515	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,238.33660	2,186.087	19.16	0.9478	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			36.73660	33.487	19.16	0.0522	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,228.91980	2,176.598	19.15	0.9471	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			37.31980	33.998	19.15	0.0529	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,308.61510	2,256.848	19.10	0.9506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			34.91510	32.048	19.10	0.0494	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,261.50330	2,209.360	19.03	0.9471	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			37.80330	34.560	19.03	0.0529	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,252.10460	2,199.883	19.02	0.9464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			38.40460	35.083	19.02	0.0536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,242.71400	2,190.413	19.00	0.9457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			39.01400	35.613	19.00	0.0543	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,883.82680	1,827.451	18.44	0.9101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			70.12680	62.651	18.44	0.0899	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,620.97830	1,562.053	18.19	0.8695	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			107.27830	97.253	18.19	0.1305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,457.65840	1,397.558	18.27	0.8332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			143.95840	132.758	18.27	0.1668	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,228.68470	1,167.426	18.38	0.7695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			214.98470	202.626	18.38	0.2305	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,157.00990	1,095.577	18.42	0.7461	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			243.30990	230.777	18.42	0.2539	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,087.79020	1,026.304	18.46	0.7219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			274.09020	261.505	18.46	0.2781	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			900.96170	841.403	18.80	0.6434	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			387.26170	376.603	18.80	0.3566	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			739.53760	682.166	19.15	0.5631	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			525.83760	517.366	19.15	0.4369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			645.13650	590.477	19.40	0.5104	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			631.43650	625.677	19.40	0.4896	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			602.81970	549.545	19.56	0.4848	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			689.11970	684.745	19.56	0.5152	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		562.94690	511.147	19.71	0.4598	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		749.24690	746.347	19.71	0.5402	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		457.10500	410.086	20.18	0.3894	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		943.40500	945.286	20.18	0.6106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		377.87670	335.649	20.61	0.3326	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,134.17670	1,140.849	20.61	0.6674	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		354.71020	314.087	20.77	0.3152	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,201.01020	1,209.287	20.77	0.6848	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		319.31710	281.168	21.02	0.2878	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,315.61710	1,326.368	21.02	0.7122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		291.49690	255.456	21.24	0.2658	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,417.79690	1,430.656	21.24	0.7342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		287.43920	251.717	21.27	0.2625	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,433.73920	1,446.917	21.27	0.7375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		279.49150	244.407	21.34	0.2561	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,465.79150	1,479.607	21.34	0.7439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		249.87000	217.279	21.61	0.2318	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,596.17000	1,612.479	21.61	0.7682	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		226.59400	196.101	21.84	0.2123	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,712.89400	1,731.301	21.84	0.7877	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		158.36780	134.451	22.57	0.1533	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,144.66780	2,169.651	22.57	0.8467	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		137.28990	115.772	22.86	0.1344	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,323.58990	2,350.972	22.86	0.8656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		45.98070	36.155	26.20	0.0449	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,082.28070	4,121.355	26.20	0.9551	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		112.09760	94.284	23.58	0.1066	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,820.19760	2,851.584	23.58	0.8934	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		100.97650	84.578	23.81	0.0966	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,969.07650	3,001.878	23.81	0.9034	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,747.18900	3,697.726	21.86	0.9919	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.28900	5.026	21.86	0.0081	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,100.58070	2,046.623	18.67	0.9248	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		58.68070	53.923	18.67	0.0752	0.00	0	150
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		686.55140	632.389	19.79	0.4892	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		784.35140	779.789	19.79	0.5108	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,205.38780	2,150.823	18.27	0.9138	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		75.48780	70.723	18.27	0.0862	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		132.78170	113.835	24.06	0.1112	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,272.88170	3,303.735	24.06	0.8888	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		128.48540	109.997	24.23	0.1075	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,348.58540	3,379.897	24.23	0.8925	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,837.16810	3,787.188	20.62	0.9896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.26810	7.089	20.62	0.0104	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		554.26810	506.441	20.68	0.3844	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,246.66810	1,248.941	20.68	0.6156	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	07/11/2016	Foreign Exchange Option	14.95	Call			1,163.69250	1,102.250	18.87	0.6660	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			446.09250	434.750	18.87	0.3340	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			572.44170	523.813	20.60	0.3946	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,204.84170	1,206.313	20.60	0.6054	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			875.70240	817.633	19.66	0.5351	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			776.70240	768.833	19.66	0.4649	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			411.70540	372.530	21.77	0.2895	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			1,802.70540	1,813.730	21.77	0.7105	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,496.61060	2,445.882	17.88	0.9317	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			57.61060	57.082	17.88	0.0683	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,943.84480	3,892.230	19.46	0.9877	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.24480	9.130	19.46	0.0123	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,324.42580	2,268.890	17.76	0.9064	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			90.82580	85.790	17.76	0.0936	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			158.94140	139.606	24.90	0.1168	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,825.34140	3,856.506	24.90	0.8832	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,164.69130	3,110.566	16.35	0.9752	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			20.79130	17.566	16.35	0.0248	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,155.15810	3,100.977	16.36	0.9747	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			21.25810	17.977	16.36	0.0253	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,145.63250	3,091.394	16.37	0.9743	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			21.73250	18.394	16.37	0.0257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,579.27570	2,526.023	17.79	0.9189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			79.67570	77.423	17.79	0.0811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,570.51640	2,517.159	17.80	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			80.91640	78.559	17.80	0.0821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,535.61910	2,481.829	17.82	0.9140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			78.44910	76.299	17.78	0.0801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,143.79480	11,193.867	26.44	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,010.15180	3,959.002	18.89	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.55180	10.402	18.89	0.0134	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,649.85100	2,597.376	17.74	0.9264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			70.25100	68.776	17.74	0.0736	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,588.04910	2,534.899	17.78	0.9199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,536.12730	5,573.253	26.44	0.9325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			92.67780	79.126	26.44	0.0655	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,593.07780	5,630.526	26.44	0.9345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			35.76790	29.187	26.44	0.0274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,246.16790	7,290.587	26.44	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.39480	2.467	26.44	0.0029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,121.49430	5,156.080	26.44	0.9168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			114.83720	99.028	26.44	0.0794	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,215.23720	5,250.428	26.44	0.9206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			108.87950	93.658	26.44	0.0757	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,309.27950	5,345.058	26.44	0.9243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			95.72730	81.853	26.44	0.0675	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			4,529.53920	4,559.868	26.44	0.8883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			157.34550	137.662	26.44	0.1048	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,657.74550	4,689.062	26.44	0.8952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			152.52440	133.255	26.44	0.1020	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,712.92440	4,744.655	26.44	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			121.09430	104.680	26.44	0.0832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,196.35870	4,227.075	25.88	0.8756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			179.09640	159.503	26.15	0.1196	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,329.49640	4,360.903	26.15	0.8804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			173.10700	154.125	26.40	0.1153	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,453.50700	4,485.525	26.40	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			169.13920	148.468	26.44	0.1117	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,668.72610	3,696.327	24.78	0.8531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			191.66650	170.817	25.66	0.1284	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,092.06650	4,122.217	25.66	0.8716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			189.03660	168.447	25.76	0.1265	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,139.43660	4,169.847	25.76	0.8735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			185.95870	165.675	25.88	0.1244	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,417.68700	3,443.561	24.25	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			235.79700	210.804	24.29	0.1589	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,436.19700	3,462.204	24.29	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			225.06380	201.040	24.58	0.1516	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,575.46380	3,602.440	24.58	0.8484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			218.32610	194.927	24.78	0.1469	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,901.21640	2,921.686	23.24	0.8054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			285.96230	255.792	23.29	0.1916	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,936.36230	2,957.192	23.29	0.8084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			244.17870	218.441	24.08	0.1647	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,334.57870	3,359.841	24.08	0.8353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			237.28700	212.161	24.25	0.1600	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,597.96200	2,615.146	22.80	0.7772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			331.80940	298.380	22.85	0.2194	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,632.20940	2,649.780	22.85	0.7806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			328.97300	295.737	22.87	0.2177	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			2,649.37300	2,667.137	22.87	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			290.81640	260.286	23.24	0.1946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,286.81800	2,300.261	22.33	0.7427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			346.40470	311.999	22.72	0.2281	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,546.80470	2,563.399	22.72	0.7719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			341.94940	307.841	22.76	0.2254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,572.34940	2,589.241	22.76	0.7746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			337.56200	303.746	22.80	0.2228	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,131.39230	2,142.829	22.09	0.7230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			429.09180	389.634	22.10	0.2759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,139.49180	2,151.034	22.10	0.7241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			401.66710	363.798	22.29	0.2603	0.00	0	15,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,262.06710	2,275.198	22.29	0.7397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			396.41800	358.861	22.33	0.2573	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,670.55490	1,675.671	21.34	0.6526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			550.34420	504.939	21.39	0.3422	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,700.74420	1,706.339	21.39	0.6578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			547.92470	502.635	21.41	0.3409	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,708.32470	1,714.035	21.41	0.6591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			430.99230	391.429	22.09	0.2770	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,559.03730	1,562.359	21.13	0.6325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			595.98560	548.428	21.14	0.3661	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,566.38560	1,569.828	21.14	0.6339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			580.33930	533.498	21.23	0.3580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,610.73930	1,614.898	21.23	0.6420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			560.15490	514.271	21.34	0.3474	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,393.56970	1,394.158	20.81	0.5998	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			657.27770	607.101	20.84	0.3973	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,407.67770	1,408.501	20.84	0.6027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			617.54850	569.033	21.03	0.3772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,507.94850	1,510.433	21.03	0.6228	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			598.63730	550.959	21.13	0.3675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,169.54940	1,165.785	20.35	0.5488	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			702.81630	650.878	20.63	0.4198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,303.21630	1,302.279	20.63	0.5802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			681.17240	630.054	20.73	0.4092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,351.57240	1,351.454	20.73	0.5908	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			663.16970	612.758	20.81	0.4002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			951.78040	944.562	19.92	0.4898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			897.31750	839.192	19.93	0.5085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			957.71750	950.592	19.93	0.4915	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			842.23950	785.442	20.10	0.4844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,042.63950	1,036.842	20.10	0.5156	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			769.14940	714.385	20.35	0.4512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			854.08360	845.223	19.71	0.4597	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			921.95040	863.279	19.85	0.5190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			922.35040	914.679	19.85	0.4810	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			917.80070	859.220	19.87	0.5172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			928.20070	920.620	19.87	0.4828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			901.38040	843.162	19.92	0.5102	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			705.00440	694.374	19.40	0.4086	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,056.16770	995.114	19.51	0.5730	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			756.56770	746.514	19.51	0.4270	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,023.38050	962.772	19.59	0.5602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			793.78050	784.172	19.59	0.4398	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			973.68360	913.823	19.71	0.5403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			518.14200	505.868	18.95	0.3342	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,207.23970	1,144.646	19.18	0.6285	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			607.63970	596.046	19.18	0.3715	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,201.91970	1,139.371	19.19	0.6267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			612.31970	600.771	19.19	0.3733	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,104.60440	1,042.974	19.40	0.5914	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			436.68350	424.019	18.73	0.2972	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,370.08570	1,306.596	18.85	0.6825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			480.48570	467.996	18.85	0.3175	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,329.23420	1,265.908	18.93	0.6695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			509.63420	497.308	18.93	0.3305	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,317.74200	1,254.468	18.95	0.6658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			334.90160	321.066	18.51	0.2442	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,546.02230	1,481.139	18.58	0.7334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			376.42230	362.539	18.58	0.2666	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,499.69360	1,434.851	18.62	0.7211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			400.09360	386.251	18.62	0.2789	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,436.28350	1,372.619	18.73	0.7028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			203.69610	191.126	18.24	0.1657	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,850.50410	1,786.237	18.35	0.8045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			250.90410	237.637	18.35	0.1955	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,828.17720	1,763.827	18.36	0.7998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			258.57720	245.227	18.36	0.2002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,634.50160	1,569.666	18.51	0.7558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			86.01910	83.229	17.82	0.0860	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,406.85300	2,351.219	17.92	0.8982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			107.25300	102.619	17.92	0.1018	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,240.66560	2,182.035	18.05	0.8746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			141.06560	133.435	18.05	0.1254	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,003.29610	1,939.726	18.24	0.8343	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,747.72490	1,750.063	21.16	0.5937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			215.14990	194.572	26.30	0.1200	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,568.74990	5,597.872	26.30	0.8800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			500.98570	465.403	22.84	0.2675	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,874.58570	2,888.703	22.84	0.7325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			418.23950	386.657	23.46	0.2275	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,351.83950	3,369.957	23.46	0.7725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,519.78910	1,459.480	19.05	0.6516	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			683.38910	672.780	19.05	0.3484	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,461.81400	1,402.537	19.19	0.6347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			735.41400	725.837	19.19	0.3653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,456.70110	1,397.468	19.20	0.6332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			740.30110	730.768	19.20	0.3668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,270.13140	1,212.797	19.68	0.5744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			943.73140	936.097	19.68	0.4256	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			502.63060	466.980	22.83	0.2683	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,866.23060	2,880.280	22.83	0.7317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,451.60510	1,392.411	19.21	0.6317	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	15.36	Put		745.20510	735.711	19.21	0.3683	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,288.14240	1,230.587	19.63	0.5803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		921.74240	913.887	19.63	0.4197	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		374.22980	346.107	23.98	0.2052	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,687.82980	3,709.407	23.98	0.7948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		888.18550	838.292	20.86	0.4362	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,571.78550	1,571.592	20.86	0.5638	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		814.12490	766.763	21.16	0.4063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,736.60630	1,673.929	19.25	0.6410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		872.50630	860.329	19.25	0.3590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,731.40420	1,668.733	19.26	0.6398	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		877.30420	865.133	19.26	0.3602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,610.28400	1,549.944	19.55	0.6079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		3,889.08410	3,908.529	23.95	0.7461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		3,491.82360	3,432.507	16.79	0.9250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		107.72360	98.906	16.79	0.0750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		2,093.28910	2,030.821	18.78	0.7209	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		599.18910	587.221	18.78	0.2791	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,006.18400	996.344	19.55	0.3921	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,741.82840	1,679.145	19.24	0.6423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		867.72840	855.544	19.24	0.3577	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		832.52550	788.921	22.23	0.3588	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		2,598.42550	2,605.320	22.23	0.6412	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		563.18410	532.129	23.95	0.2539	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,179.84410	2,187.251	21.71	0.5494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1,225.95020	1,184.637	21.69	0.4524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,165.75020	2,173.037	21.69	0.5476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1,222.99290	1,181.740	21.70	0.4515	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,172.79290	2,180.140	21.70	0.5485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,220.04410	1,178.851	21.71	0.4506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,431.60680	1,395.446	21.84	0.4769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,248.00680	2,261.346	21.84	0.5231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,428.47310	1,392.368	21.84	0.4761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,254.87310	2,268.268	21.84	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,425.35550	1,389.299	21.85	0.4753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,261.75550	2,275.199	21.85	0.5247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		1,536.86340	1,506.236	22.12	0.4763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,509.96340	2,529.736	22.12	0.5237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		1,533.81530	1,503.215	22.12	0.4756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,516.91530	2,536.715	22.12	0.5244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		1,530.76570	1,500.202	22.13	0.4748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,523.86570	2,543.702	22.13	0.5252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		1,632.43460	1,606.069	22.32	0.4758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		2,762.13460	2,787.169	22.32	0.5242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		1,629.44880	1,603.117	22.33	0.4751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		2,769.14880	2,794.217	22.33	0.5249	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			1,626.46950	1,600.162	22.33	0.4744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,776.16950	2,801.262	22.33	0.5256	0.00	0	0
Total \$ / R Option												0.00	0	1,167,866
Total \$ / R												1,253,092,187.60	80,872	2,141,556
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.46480		15.51370			0.0000	386,620.00	25	695
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.74860		15.79960			0.0000	204,731.80	13	70
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.01670		16.06640			0.0000	0.00	0	51
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			16.33360		16.38000			0.0000	0.00	0	0
Total \$ / R MAXI Future												591,351.80	38	816
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			90,676.09610	84,715.061	18.79	0.6461	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			38,306.09610	37,235.061	18.79	0.3539	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			90,096.17210	84,140.344	18.80	0.6434	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			38,726.17210	37,660.344	18.80	0.3566	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			89,518.97030	83,568.196	18.81	0.6407	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			39,148.97030	38,088.196	18.81	0.3593	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			132,011.51930	125,647.105	18.85	0.6682	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			51,051.51930	49,787.105	18.85	0.3318	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			131,415.28740	125,080.418	18.86	0.6663	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			51,455.28740	50,220.418	18.86	0.3337	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			130,845.98970	124,515.846	18.88	0.6645	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			51,885.98970	50,655.846	18.88	0.3355	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			174,772.48980	175,006.253	21.16	0.5937	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			81,132.59180	76,405.778	21.18	0.4051	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			175,492.59180	175,735.778	21.18	0.5949	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			81,693.47000	76,947.813	21.15	0.4075	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			174,053.47000	174,277.813	21.15	0.5925	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			81,412.48980	76,676.253	21.16	0.4063	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			0.00000	130,512.112	20.26	0.5361	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			0.00000	134,152.112	20.26	0.4639	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			0.00000	130,126.508	20.27	0.5349	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			0.00000	134,766.508	20.27	0.4651	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			0.00000	129,742.781	20.29	0.5338	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			0.00000	135,382.781	20.29	0.4662	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												591,351.80	38	816
£ / R	On	08/09/2016	Foreign Exchange Future			22.06650		21.97710			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.11540		22.02590			0.0000	6,236,542.80	282	62,580
£ / R	On	19/12/2016	Foreign Exchange Future			22.53900		22.45100			0.0000	0.00	0	100
£ / R	On	13/03/2017	Foreign Exchange Future			22.94470		22.85590			0.0000	0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future			23.15760		23.07010			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.42630		23.34010			0.0000	0.00	0	9,525

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Future			23.60770		23.52920			0.0000	0.00	0	520
Total £ / R Future												6,236,542.80	282	72,849
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,411.11720	1,472.764	23.81	0.6590	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			634.01720	606.263	23.81	0.3410	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			878.38070	923.459	24.03	0.4940	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,007.65980	3,926.935	26.09	0.8868	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,151.28070	1,106.959	24.03	0.5060	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			874.25930	919.192	24.04	0.4925	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,157.15930	1,112.692	24.04	0.5075	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			870.15330	914.936	24.04	0.4909	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,163.05330	1,118.436	24.04	0.5091	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			134.75980	143.435	26.09	0.1132	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,928.10010	1,997.639	23.10	0.7585	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			412.20010	392.239	23.10	0.2415	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			840.50320	880.602	23.53	0.4662	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,314.60320	1,265.202	23.53	0.5338	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			670.58960	704.326	23.80	0.3972	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,493.94770	3,416.882	25.36	0.8367	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,634.68960	1,578.926	23.80	0.6028	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			667.45020	701.065	23.81	0.3958	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,641.55020	1,585.665	23.81	0.6042	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			664.32760	697.813	23.82	0.3945	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,648.42760	1,592.413	23.82	0.6055	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			219.84770	232.282	25.36	0.1633	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,285.72180	1,321.298	21.32	0.5197	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,464.72180	1,412.298	21.32	0.4803	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,281.61630	1,317.095	21.33	0.5185	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,470.61630	1,418.095	21.33	0.4815	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,277.52870	1,312.904	21.33	0.5174	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			841.08730	803.182	20.69	0.3363	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,806.51890	4,726.313	24.09	0.8300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,371.10000	5,458.605	22.02	0.9663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			50.10000	49.605	22.02	0.0337	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,143.33070	4,224.249	19.71	0.9348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			102.33070	95.249	19.71	0.0652	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,882.08730	1,932.182	20.69	0.6637	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,476.52870	1,423.904	21.33	0.4826	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,137.73710	1,169.634	21.55	0.4768	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,696.73710	1,640.634	21.55	0.5232	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			711.54430	730.796	22.51	0.3335	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,720.54430	2,651.796	22.51	0.6665	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			317.51890	325.313	24.09	0.1700	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,289.01610	1,280.406	20.64	0.4587	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,173.11610	2,075.706	20.64	0.5413	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,285.60990	1,276.946	20.64	0.4578	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	23.75	Put			2,179.70990	2,082.246	20.64	0.5422	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,282.22000	1,273.504	20.65	0.4569	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,186.32000	2,088.804	20.65	0.5431	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,410.94660	1,383.841	20.33	0.4635	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,320.84660	2,206.241	20.33	0.5365	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			679.90000	593.700		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			689.90000	603.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			699.90000	613.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,735.39280	1,625.375	19.43	0.4425	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,346.19280	3,157.675	19.43	0.5575	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,732.43050	1,622.441	19.44	0.4418	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,353.23050	3,164.741	19.44	0.5582	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,729.48520	1,619.525	19.44	0.4412	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,360.28520	3,171.825	19.44	0.5588	0.00	0	0
Total £ / R Option												0.00	0	42,832
Total £ / R												6,236,542.80	282	115,681
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14876		0.14701			0.0000	0.00	0	1,409
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15203		0.15028			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15522		0.15345			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15902		0.15721			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,718
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,702.68480	3,876.761	20.85	0.9982	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.48480	0.861	20.85	0.0018	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,706.72590	2,879.063	17.58	0.9929	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			5.52590	3.163	17.58	0.0071	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,750.47470	1,902.971	16.58	0.9499	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			49.27470	27.071	16.58	0.0501	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,971.60020	25,797.300	26.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,971.60010	26,797.300	26.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,971.60000	27,797.300	26.56	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,763.68320	1,847.105	17.55	0.7764	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			419.08320	325.105	17.55	0.2236	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,228.84880	1,252.771	18.57	0.6157	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			884.24880	730.771	18.57	0.3843	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			862.23490	864.798	20.17	0.4647	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,517.63490	1,342.798	20.17	0.5353	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			939.82840	933.239	21.55	0.4204	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	19/06/2017	Foreign Exchange Option	0.17	Put			2,218.42840	2,031.539	21.55	0.5796	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,633.97230	1,666.229	18.80	0.6569	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			912.57230	764.529	18.80	0.3431	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,234.36010	1,242.796	20.27	0.5284	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,512.96010	1,341.096	20.27	0.4716	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,718
€ / R	On	30/06/2016	Foreign Exchange Future			17.13640		17.15390			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			17.46450		17.48420			0.0000	174,645.00	10	59,165
€ / R	On	19/12/2016	Foreign Exchange Future			17.84580		17.86790			0.0000	820,906.80	46	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			18.21190		18.23360			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.64900		18.67220			0.0000	0.00	0	90,726
€ / R	On	18/09/2017	Foreign Exchange Future			18.74380		18.76410			0.0000	0.00	0	0
Total € / R Future												995,551.80	56	170,157
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			104.25360	113.699	25.05	0.2430	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			680.35360	707.299	25.05	0.7570	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			984.34540	960.010	20.17	0.6234	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			500.14540	495.510	20.17	0.3766	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,598.58490	2,577.034	20.82	0.9371	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			54.38490	52.534	20.82	0.0629	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,589.24650	2,567.663	20.80	0.9364	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			55.04650	53.163	20.80	0.0636	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,579.91500	2,558.300	20.79	0.9357	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			55.71500	53.800	20.79	0.0643	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			615.41910	609.584	19.72	0.3387	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,869.55530	1,841.326	19.52	0.7509	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,542.54240	1,514.495	19.66	0.6769	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			574.64240	568.694	19.66	0.3231	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			611.12750	605.284	19.71	0.3371	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			222.54620	211.645	24.78	0.1419	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,254.64620	4,265.845	24.78	0.8581	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,483.31910	1,455.384	19.72	0.6613	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,477.62320	1,449.706	19.72	0.6598	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			619.72320	613.906	19.72	0.3402	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			324.45870	310.544	23.41	0.2016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,256.55870	3,264.744	23.41	0.7984	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,489.02750	1,461.084	19.71	0.6629	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			401.65530	395.527	19.52	0.2491	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,587.35410	1,586.326	20.94	0.5240	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,118.07140	1,095.294	20.93	0.4783	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,574.47140	1,573.394	20.93	0.5217	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,114.50710	1,091.754	20.94	0.4772	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,580.90710	1,579.854	20.94	0.5228	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	18.71	Call			1,110.95410	1,088.226	20.94	0.4760	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,357.50560	1,332.457	21.08	0.4872	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,885.30560	1,883.457	21.08	0.5128	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,364.47300	1,339.382	21.06	0.4891	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,872.27300	1,870.382	21.06	0.5109	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,360.98830	1,335.919	21.07	0.4882	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,878.78830	1,876.919	21.07	0.5118	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,513.92400	1,483.108	21.36	0.4852	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,209.82400	2,199.308	21.36	0.5148	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,510.56070	1,479.770	21.37	0.4844	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,216.46070	2,205.970	21.37	0.5156	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,507.21380	1,476.440	21.37	0.4836	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,223.11380	2,212.640	21.37	0.5164	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												995,551.80	56	176,779
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.39290		11.46430			0.0000	0.00	0	7,410
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.56600		11.64040			0.0000	0.00	0	1,301
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.73220		11.80650			0.0000	0.00	0	4,735
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.92980		12.00590			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.93390		12.00980			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	13,446
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			34.22280	32.047	15.67	0.0763	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,289.15460	1,215.552	15.63	0.9224	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			34.85460	32.652	15.63	0.0776	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,307.90180	1,234.351	15.70	0.9251	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			33.60180	31.451	15.70	0.0749	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,298.52280	1,224.946	15.67	0.9237	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,127.41810	1,053.504	15.14	0.7887	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			157.01810	157.505	15.14	0.2113	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,119.60470	1,045.750	15.13	0.7863	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			159.20470	159.750	15.13	0.2137	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,135.25470	1,061.286	15.15	0.7911	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			154.85470	155.286	15.15	0.2089	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			594.63590	543.679	15.86	0.4757	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			728.13590	751.479	15.86	0.5243	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			590.65090	539.897	15.87	0.4733	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			734.15090	757.697	15.87	0.5267	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			586.68960	536.143	15.88	0.4709	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			740.18960	763.943	15.88	0.5291	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			815.77090	836.965	16.18	0.4923	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			767.55060	712.825	16.19	0.5057	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			821.65060	843.025	16.19	0.4943	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			763.44560	708.900	16.20	0.5037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			827.54560	849.100	16.20	0.4963	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			771.67090	716.765	16.18	0.5077	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			843.03200	794.853	16.89	0.4964	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,003.23200	1,030.953	16.89	0.5036	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			839.07160	791.041	16.89	0.4947	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,009.27160	1,037.141	16.89	0.5053	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			835.12290	787.246	16.90	0.4930	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,015.32290	1,043.346	16.90	0.5070	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	13,446
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.02390		12.02300			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.24660		12.24760			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.45780		12.45830			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			257.80320	240.740	15.93	0.3743	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			614.80320	596.840	15.93	0.6257	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			254.69380	237.696	15.95	0.3706	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			621.69380	603.796	15.95	0.6294	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			251.61970	234.683	15.96	0.3670	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			628.61970	610.783	15.96	0.6330	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			454.92490	434.105	16.05	0.4431	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			737.32490	717.505	16.05	0.5569	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			462.06320	441.166	16.03	0.4485	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			724.46320	704.566	16.03	0.5515	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			458.47960	437.624	16.04	0.4458	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			730.87960	711.024	16.04	0.5542	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			601.18260	582.007	16.47	0.4673	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			872.88260	854.206	16.47	0.5327	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			597.56770	578.416	16.48	0.4651	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			879.26770	860.616	16.48	0.5349	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			593.97340	574.847	16.50	0.4630	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			885.67340	867.047	16.50	0.5370	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.16320		16.20130			0.0000	0.00	0	6,353
CHF / R	On	19/12/2016	Foreign Exchange Future			16.54690		16.58780			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.91440		16.95820			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,353
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			493.46880	481.818	20.45	0.4188	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			892.16880	918.618	20.45	0.5812	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			490.05690	478.471	20.47	0.4166	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			898.75690	925.271	20.47	0.5834	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			486.66960	475.147	20.48	0.4144	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			905.36960	931.947	20.48	0.5856	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			919.65240	897.626	20.61	0.5042	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,031.85240	1,050.726	20.61	0.4958	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			927.67470	905.519	20.59	0.5074	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,019.87470	1,038.619	20.59	0.4926	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			923.65540	901.567	20.60	0.5058	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,025.85540	1,044.667	20.60	0.4942	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,188.02720	1,159.175	21.26	0.5164	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,299.82720	1,314.775	21.26	0.4836	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,195.91490	1,166.953	21.24	0.5189	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,287.71490	1,302.553	21.24	0.4811	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,191.96750	1,163.058	21.25	0.5176	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,293.76750	1,308.658	21.25	0.4824	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,353
CNH / R	On	19/09/2016	Foreign Exchange Future			2.33340		2.34460			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.36440		2.37630			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.39160		2.40340			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			518.43050	445.630	18.86	0.3222	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,572.43050	1,611.630	18.86	0.6778	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			490.88410	420.427	18.93	0.3078	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,644.88410	1,686.427	18.93	0.6922	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			464.65750	396.522	19.00	0.2940	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,718.65750	1,762.522	19.00	0.7060	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,741.27020	1,765.652	18.93	0.5779	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			969.64570	876.945	18.98	0.4107	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,806.64570	1,832.945	18.98	0.5893	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			936.11590	845.326	19.04	0.3995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,873.11590	1,901.326	19.04	0.6005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,004.27020	909.652	18.93	0.4221	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,141.66900	2,167.325	19.50	0.5624	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,240.20310	1,149.394	19.54	0.4284	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,206.20310	2,233.394	19.54	0.5716	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,312.00670	1,218.142	19.47	0.4469	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,078.00670	2,102.142	19.47	0.5531	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,275.66900	1,183.325	19.50	0.4376	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35500		2.35880			0.0000	0.00	0	55
DKK / R	On	19/12/2016	Foreign Exchange Future			2.40780		2.41230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	55
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			824.15850	763.378	19.33	0.4596	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,136.15850	1,113.378	19.33	0.5404	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			783.70480	723.907	19.36	0.4430	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,195.70480	1,173.907	19.36	0.5570	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			744.80890	686.061	19.40	0.4265	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,256.80890	1,236.061	19.40	0.5735	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,150.97220	1,081.816	19.80	0.4560	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,727.97220	1,703.816	19.80	0.5440	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,113.35210	1,045.058	19.84	0.4449	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,790.35210	1,767.058	19.84	0.5551	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,076.78520	1,009.380	19.88	0.4339	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,853.78520	1,831.380	19.88	0.5661	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	55
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.99460		2.00040			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.03180		2.03770			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.06640		2.07180			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			367.91880	323.263	20.62	0.2676	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,763.91880	1,777.263	20.62	0.7324	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			412.21690	364.609	20.38	0.2953	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,608.21690	1,618.609	20.38	0.7047	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			389.45340	343.324	20.50	0.2812	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,685.45340	1,697.325	20.50	0.7188	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			858.28610	797.618	20.15	0.4112	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,681.28610	1,679.618	20.15	0.5888	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			827.13350	767.670	20.24	0.3992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,750.13350	1,749.670	20.24	0.6008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			797.08940	738.839	20.33	0.3874	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,820.08940	1,820.839	20.33	0.6126	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,166.93070	1,107.481	20.10	0.4536	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,848.93070	1,843.481	20.10	0.5464	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,132.90620	1,074.339	20.17	0.4434	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,914.90620	1,910.339	20.17	0.5566	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,101.07950	1,043.394	20.26	0.4334	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,983.07950	1,979.394	20.26	0.5666	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			0.15010		0.15020			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.15030		0.14990			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15070		0.15110			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			0.04850		0.04850			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04780		0.04720			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04670		0.04660			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			10.86410		10.86570			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.01700		11.02160			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.16450		11.16900			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,432.39030	1,427.985	17.64	0.9442	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			26.69030	23.885	17.64	0.0558	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,422.88670	1,418.428	17.60	0.9432	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			27.18670	24.328	17.60	0.0568	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,413.39190	1,408.879	17.56	0.9422	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			27.69190	24.779	17.56	0.0578	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			603.96490	588.308	16.12	0.5755	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			432.36490	421.308	16.12	0.4245	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			598.78640	583.102	16.13	0.5724	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			437.18640	426.102	16.13	0.4276	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			593.63630	577.932	16.13	0.5692	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			442.03630	430.932	16.13	0.4308	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			626.02450	613.664	16.94	0.4552	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			690.37310	673.506	16.95	0.5424	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			631.37310	619.006	16.95	0.4576	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			699.70410	682.848	16.94	0.5473	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			620.70410	608.348	16.94	0.4527	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			695.02450	678.164	16.94	0.5448	0.00	0	0
Total NZ\$ / 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 NZ\$ / R												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39470		1.39640			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41010		1.41220			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42230		1.42380			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			236.00000	253.000		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			36.00000	53.000		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			136.00000	153.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			22.00000	1.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	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			78.00000	99.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			122.00000	101.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			38.00000	23.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	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			62.00000	77.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			162.00000	177.000		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			1.12930		1.12700			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13320		1.13090			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13710		1.13490			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	19/09/2016	Foreign Exchange Future			27,305.06000		27,321.26000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,819.70000		27,840.30000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.44210		11.44010			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.63810		11.63610			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 SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			420.71280	301.029	16.43	0.4430	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			600.61280	478.929	16.43	0.5570	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			416.50840	297.312	16.45	0.4390	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			606.40840	485.212	16.45	0.5610	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			412.33460	293.632	16.46	0.4351	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			612.23460	491.532	16.46	0.5649	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			495.45440	474.125	16.70	0.4745	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			669.35440	646.025	16.70	0.5255	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			491.54370	470.249	16.71	0.4718	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			675.44370	652.149	16.71	0.5282	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			487.65950	466.405	16.73	0.4690	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			681.55950	658.305	16.73	0.5310	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.16930		5.18840			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.15710		5.17740			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			123.68940	108.532	14.54	0.4112	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			205.28940	209.232	14.54	0.5888	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			131.60750	116.062	14.51	0.4311	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			193.20750	196.762	14.51	0.5689	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			127.60060	112.249	14.53	0.4211	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			199.20060	202.948	14.53	0.5789	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			176.30210	159.526	14.81	0.4252	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			288.90210	292.426	14.81	0.5748	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			172.50470	155.926	14.82	0.4183	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			295.10470	298.826	14.82	0.5817	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			168.77270	152.394	14.84	0.4115	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			301.37270	305.293	14.84	0.5885	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			1.33180		1.34480			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.26880		1.30660			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.23030		1.26020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									1,260,915,634.00	81,248	1,262,760
Total Options									0.00	0	1,217,320
Grand Total:									1,260,915,634.00	81,248	2,480,080