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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/06/2016 Foreign Exchange Future			14.79320		15.19370			0.0000	0.00	0	0
\$ / R On 22/06/2016 Foreign Exchange Future			14.79320		15.19370			0.0000	0.00	0	400
\$ / R On 24/06/2016 Foreign Exchange Future			14.79630		15.19980			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.80830		15.21190			0.0000	2,221,245.00	150	396
\$ / R On 29/06/2016 Foreign Exchange Future			14.81130		15.21500			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.81430		15.21800			0.0000	0.00	0	711
\$ / R On 01/07/2016 Foreign Exchange Future			14.81720		15.22110			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.82910		15.23340			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.84980		15.25480			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.85870		15.26400			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			14.88840		15.29450			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.89140		15.29760			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.89440		15.30060			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.89740		15.30370			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.90040		15.30670			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			14.92150		15.32800			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.93950		15.34630			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.95150		15.35850			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			14.95450		15.36150			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.95750		15.36460			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.96050		15.36760			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	23/08/2016	Foreign Exchange Future			14.97550		15.38280			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.98450		15.39190			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.99350		15.40100			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.01740		15.42530			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.02340		15.43140			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.02640		15.43440			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.03840		15.44660			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.04440		15.45260			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.05630		15.46480			0.0000	438,635,187.90	29,133	685,603
\$ / R	On	28/09/2016	Foreign Exchange Future			15.08340		15.49270			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.13180		15.54260			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.16810		15.58010			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.20430		15.61750			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.23460		15.64880			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.26780		15.68310			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.31620		15.73300			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.33130		15.74860			0.0000	98,396,283.40	6,418	101,368
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59000		16.01670			0.0000	47,081,800.00	3,020	16,670
\$ / R	On	19/06/2017	Foreign Exchange Future			15.89700		16.33360			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.95530		16.38160			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.00590		16.42410			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.05650		16.46650			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.10710		16.50890			0.0000	0.00	0	70
Total \$ / R Future												586,334,516.30	38,721	974,515
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			651.68810	248.531	28.06	0.8620	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			17.98810	15.331	28.06	0.1380	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			266.41810	22.690	29.28	0.1846	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			72.71810	229.490	29.28	0.8154	0.00	0	6,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Call			62.85160	2.054	39.11	0.0187	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Put			309.15160	648.854	39.11	0.9813	0.00	0	3,000
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Call			164.30740	19.934	31.49	0.1189	0.00	0	0
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Put			180.60740	436.734	31.49	0.8811	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			7.14310	0.895	41.89	0.0045	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,417.34310	1,814.595	41.89	0.9955	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			6.68390	0.816	42.06	0.0041	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,446.88390	1,844.516	42.06	0.9959	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			243.71640	47.373	27.81	0.1998	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			213.91640	421.073	27.81	0.8002	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			16.15530	1.797	31.97	0.0079	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,424.25530	1,813.497	31.97	0.9921	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			8.53490	0.650	34.09	0.0029	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,836.63490	2,232.350	34.09	0.9971	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,411.90630	3,008.312	40.17	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.00630	0.012	40.17	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,717.78110	1,311.590	28.90	0.9855	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		5.88110	3.290	28.90	0.0145	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		675.64280	332.877	22.83	0.6831	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		43.74280	104.577	22.83	0.3169	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		572.44310	260.102	22.85	0.5755	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		77.44310	168.802	22.85	0.4245	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		956.10710	570.648	22.22	0.8409	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		28.10710	46.348	22.22	0.1591	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		83.58020	21.875	26.36	0.0736	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		712.48020	1,054.675	26.36	0.9264	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		120.26320	30.019	25.04	0.1002	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		579.16320	892.819	25.04	0.8998	0.00	0	18,400
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		782.49560	442.472	20.52	0.7124	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		49.09560	113.371	20.52	0.2876	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		700.87940	378.744	20.80	0.6519	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		67.47940	149.644	20.80	0.3481	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		445.84180	223.105	21.11	0.4131	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		231.04180	413.305	21.11	0.5869	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		221.99280	93.511	22.18	0.2098	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		507.19280	783.711	22.18	0.7902	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		728.69760	422.951	20.36	0.6319	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		93.89760	193.151	20.36	0.3681	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		603.19080	339.166	20.62	0.5300	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		159.19080	300.466	20.62	0.4700	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call		464.89980	268.248	20.75	0.4056	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put		320.39980	529.848	20.75	0.5944	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		8.94110	3.570	26.41	0.0089	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,901.34110	3,302.170	26.41	0.9911	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		79.33290	36.268	23.50	0.0757	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,381.73290	1,744.868	23.50	0.9243	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,810.99210	1,412.965	18.95	0.9515	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		10.39210	18.565	18.95	0.0485	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		41.03900	16.318	24.05	0.0369	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,870.43900	2,251.918	24.05	0.9631	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		26.57900	9.520	24.38	0.0227	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,175.97900	2,565.120	24.38	0.9773	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,500.98820	3,095.293	26.28	0.9976	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.38820	0.893	26.28	0.0024	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		707.56150	447.267	20.20	0.5612	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		183.86150	329.867	20.20	0.4388	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		222.38660	121.638	22.29	0.2060	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		775.68660	1,081.238	22.29	0.7940	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		561.45060	356.394	20.70	0.4502	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		333.45060	534.894	20.70	0.5498	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		617.67480	396.326	20.51	0.4858	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		289.67480	474.826	20.51	0.5142	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,651.69530	2,249.395	21.66	0.9787	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	11/08/2016	Foreign Exchange Option	12.70	Put			5.39530	9.895	21.66	0.0213	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			398.81820	252.557	21.33	0.3324	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			572.51820	833.057	21.33	0.6676	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			143.49570	86.545	23.12	0.1322	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,394.99570	1,745.045	23.12	0.8678	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			322.88370	205.990	21.74	0.2727	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			771.38370	1,061.490	21.74	0.7273	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			319.11210	204.593	21.81	0.2690	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			794.51210	1,087.093	21.81	0.7310	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			69.30550	40.634	24.35	0.0663	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,094.70550	2,473.134	24.35	0.9337	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			276.00340	176.486	22.11	0.2363	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			918.40340	1,225.986	22.11	0.7637	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			225.58190	146.783	22.54	0.1956	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,152.78190	1,481.283	22.54	0.8044	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			54.70670	34.609	25.08	0.0530	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,592.80670	2,980.109	25.08	0.9470	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,594.04850	3,188.247	23.35	0.9926	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.14850	3.747	23.35	0.0074	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,924.60980	1,540.388	19.10	0.9058	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			32.70980	55.888	19.10	0.0942	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			67.41030	42.787	24.73	0.0644	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,375.51030	2,758.287	24.73	0.9356	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			664.55250	466.087	20.38	0.4743	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			403.55250	612.587	20.38	0.5257	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,776.98840	1,412.677	18.94	0.8626	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			51.68840	95.277	18.94	0.1374	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			85.22220	58.321	24.55	0.0791	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,399.92220	2,780.921	24.55	0.9209	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			81.10930	55.516	24.64	0.0756	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,455.80930	2,838.116	24.64	0.9244	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,964.01840	1,583.924	18.86	0.8972	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			38.71840	66.524	18.86	0.1028	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,712.57540	1,355.978	19.00	0.8451	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			61.17540	112.578	19.00	0.1549	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			128.33920	88.883	23.89	0.1139	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,996.93920	2,365.483	23.89	0.8861	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			249.20310	176.213	22.67	0.2053	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,314.80310	1,649.813	22.67	0.7947	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			87.55190	61.060	24.65	0.0807	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,453.15190	2,834.660	24.65	0.9193	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,975.84920	1,598.216	18.99	0.8929	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			41.44920	71.816	18.99	0.1071	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			796.45310	581.164	20.13	0.5263	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			362.05310	554.764	20.13	0.4737	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			48.64180	37.776	26.42	0.0495	0.00	0	1,000

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\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,312.04180	3,709.376	26.42	0.9505	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		843.03280	622.273	20.00	0.5435	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		346.43280	533.873	20.00	0.4565	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,195.58430	1,811.590	19.18	0.9148	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		32.98430	57.190	19.18	0.0852	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,186.08710	1,802.455	19.17	0.9137	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		33.48710	58.055	19.17	0.0863	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,176.59760	1,793.333	19.15	0.9126	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		33.99760	58.933	19.15	0.0874	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,256.84840	1,871.687	19.11	0.9185	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		32.04840	55.387	19.11	0.0815	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,209.36010	1,826.021	19.05	0.9130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		34.56010	59.721	19.05	0.0870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,199.88310	1,816.921	19.04	0.9118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		35.08310	60.621	19.04	0.0882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,190.41310	1,807.833	19.03	0.9107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		35.61310	61.533	19.03	0.0893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,827.45140	1,467.839	18.83	0.8534	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		62.65140	111.539	18.83	0.1466	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		1,562.05330	1,231.102	18.97	0.7925	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		97.25330	174.802	18.97	0.2075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		1,397.55810	1,085.321	19.07	0.7462	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		132.75810	229.022	19.07	0.2538	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,167.42560	890.822	19.37	0.6691	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		202.62560	334.522	19.37	0.3309	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		1,095.57680	832.426	19.50	0.6423	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		230.77680	376.126	19.50	0.3577	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,026.30450	776.922	19.63	0.6154	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		261.50450	420.622	19.63	0.3846	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		841.40340	627.438	20.01	0.5348	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		376.60340	571.138	20.01	0.4652	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		682.16620	504.946	20.49	0.4579	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		517.36620	748.646	20.49	0.5421	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		590.47680	435.952	20.82	0.4100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		625.67680	879.652	20.82	0.5900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		549.54540	404.829	20.98	0.3874	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		684.74540	948.529	20.98	0.6126	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		511.14670	375.804	21.15	0.3655	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		746.34670	1,019.504	21.15	0.6345	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		410.08630	300.726	21.66	0.3057	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		945.28630	1,244.426	21.66	0.6943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		335.64940	246.187	22.13	0.2590	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,140.84940	1,459.887	22.13	0.7410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		314.08700	230.335	22.29	0.2449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,209.28700	1,534.035	22.29	0.7551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		281.16830	206.213	22.55	0.2229	0.00	0	15,000

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	16.51	Put		1,326.36830	1,659.913	22.55	0.7771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		255.45620	187.003	22.75	0.2051	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,430.65620	1,770.704	22.75	0.7949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		251.71660	184.186	22.78	0.2025	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,446.91660	1,787.886	22.78	0.7975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		244.40670	178.678	22.84	0.1973	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,479.60670	1,822.378	22.84	0.8027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		217.27920	158.277	23.09	0.1777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,612.47920	1,961.977	23.09	0.8223	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		196.10080	142.398	23.30	0.1622	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,731.30080	2,086.098	23.30	0.8378	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		134.45100	98.024	24.05	0.1166	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,169.65100	2,541.724	24.05	0.8834	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		115.77240	84.628	24.36	0.1022	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,350.97240	2,728.328	24.36	0.8978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		36.15540	31.438	28.44	0.0385	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,121.35540	4,525.138	28.44	0.9615	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		94.28360	72.376	25.19	0.0838	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,851.58360	3,238.976	25.19	0.9162	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		84.57760	66.807	25.56	0.0774	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,001.87760	3,393.407	25.56	0.9226	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,697.72580	3,289.655	20.89	0.9893	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.02580	6.255	20.89	0.0107	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,046.62330	1,675.935	18.88	0.8793	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		53.92330	92.535	18.88	0.1207	0.00	0	150
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		632.38900	484.756	21.08	0.4031	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		779.78900	1,042.956	21.08	0.5969	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,150.82330	1,789.518	18.81	0.8647	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		70.72330	121.418	18.81	0.1353	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		113.83540	96.379	25.86	0.0943	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,303.73540	3,698.279	25.86	0.9057	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		109.99690	93.461	26.04	0.0914	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,379.89690	3,775.361	26.04	0.9086	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,787.18850	3,376.552	19.61	0.9868	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.08850	8.452	19.61	0.0132	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		506.44130	399.708	21.99	0.3192	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,248.94130	1,555.408	21.99	0.6808	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,102.24970	876.440	19.94	0.5786	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		434.74970	622.140	19.94	0.4214	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		523.81300	413.089	21.89	0.3280	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,206.31300	1,508.789	21.89	0.6720	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		372.53000	295.639	22.99	0.2400	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		1,813.73000	2,151.039	22.99	0.7600	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		2,445.88190	2,072.807	18.38	0.8919	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		57.08190	98.207	18.38	0.1081	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		817.63320	650.737	20.83	0.4559	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	Put			768.83320	1,016.137	20.83	0.5441	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,892.22980	3,478.189	18.41	0.9849	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.12980	10.389	18.41	0.0151	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,268.89030	1,914.689	18.52	0.8558	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			85.79030	146.889	18.52	0.1442	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			139.60590	123.029	26.63	0.1028	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,856.50590	4,255.229	26.63	0.8972	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,110.56640	2,715.077	17.25	0.9515	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			17.56640	38.877	17.25	0.0485	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,100.97680	2,705.854	17.26	0.9507	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			17.97680	39.654	17.26	0.0493	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,091.39420	2,696.645	17.28	0.9498	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			18.39420	40.445	17.28	0.0502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,526.02260	2,159.678	18.39	0.8769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			77.42260	128.378	18.39	0.1231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,517.15850	2,151.442	18.40	0.8756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			78.55850	130.142	18.40	0.1244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,481.82870	2,118.674	18.44	0.8703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			76.29910	126.631	18.38	0.1218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,193.86670	11,610.434	27.02	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,959.00220	3,543.075	17.88	0.9837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.40220	11.775	17.88	0.0163	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,597.37580	2,226.165	18.30	0.8871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			68.77580	114.865	18.30	0.1129	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,534.89910	2,167.931	18.38	0.8782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,573.25290	5,970.198	27.02	0.9466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			79.12570	59.395	27.02	0.0518	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,630.52570	6,028.095	27.02	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			29.18740	21.386	27.02	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,290.58740	7,700.086	27.02	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.46670	1.734	27.02	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,156.07980	5,547.893	27.02	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			99.02750	74.798	27.02	0.0632	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,250.42750	5,643.498	27.02	0.9368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			93.65840	70.631	27.02	0.0602	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,345.05840	5,739.331	27.02	0.9398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			81.85290	61.498	27.02	0.0534	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,559.86840	4,942.206	27.02	0.9098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			137.66230	104.998	27.02	0.0845	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,689.06230	5,073.698	27.02	0.9155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			133.25500	101.535	27.02	0.0821	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,744.65500	5,130.235	27.02	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			104.67980	79.193	27.02	0.0664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,227.07470	4,616.323	27.02	0.8939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			159.50330	127.462	27.02	0.0995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,360.90330	4,746.162	27.02	0.9005	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	20.08	Call		154.12450	118.648	27.02	0.0937	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,485.52450	4,867.348	27.02	0.9063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		148.46840	113.506	27.02	0.0902	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,696.32710	4,090.587	26.41	0.8701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		170.81670	146.119	27.02	0.1115	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,122.21670	4,514.819	27.02	0.8885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		168.44680	142.199	27.02	0.1090	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,169.84680	4,560.899	27.02	0.8910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		165.67470	137.623	27.02	0.1061	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,443.56130	3,834.410	25.86	0.8594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		210.80360	184.623	25.91	0.1398	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,462.20360	3,853.323	25.91	0.8602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		201.04030	176.796	26.21	0.1337	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,602.44030	3,995.496	26.21	0.8663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		194.92710	171.887	26.41	0.1299	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,921.68590	3,300.387	24.70	0.8319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		255.79210	218.813	24.79	0.1659	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,957.19210	3,337.513	24.79	0.8341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		218.44130	190.734	25.68	0.1445	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,359.84130	3,749.434	25.68	0.8555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		212.16130	185.710	25.86	0.1406	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,615.14600	2,978.223	23.99	0.8111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		298.37960	246.082	24.07	0.1863	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,649.77960	3,014.782	24.07	0.8137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		295.73680	244.387	24.11	0.1851	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		2,667.13680	3,033.087	24.11	0.8149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		260.28590	221.687	24.70	0.1681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,300.26140	2,652.177	23.51	0.7821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		311.99860	255.920	23.91	0.1932	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,563.39860	2,924.620	23.91	0.8068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		307.84100	252.590	23.95	0.1910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		2,589.24100	2,951.290	23.95	0.8090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		303.74600	249.523	23.99	0.1889	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,142.82900	2,488.300	23.26	0.7653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		389.63380	318.163	23.27	0.2338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,151.03380	2,496.863	23.27	0.7662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		363.79820	297.436	23.47	0.2205	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,275.19820	2,626.136	23.47	0.7795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		358.86140	293.477	23.51	0.2179	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,675.67130	1,997.552	22.49	0.7046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		504.93860	411.143	22.55	0.2909	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		1,706.33860	2,029.843	22.55	0.7091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		502.63530	409.242	22.56	0.2897	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,714.03530	2,037.942	22.56	0.7103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		391.42900	319.600	23.26	0.2347	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,562.35890	1,877.875	22.30	0.6869	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	16.77	Call			548.42800	447.083	22.31	0.3119	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,569.82800	1,885.783	22.31	0.6881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			533.49820	434.737	22.39	0.3047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,614.89820	1,933.437	22.39	0.6953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			514.27130	418.852	22.49	0.2954	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,394.15800	1,698.927	22.00	0.6580	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			607.10090	495.647	22.03	0.3394	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,408.50090	1,714.347	22.03	0.6606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			569.03340	464.125	22.21	0.3217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,510.43340	1,822.825	22.21	0.6783	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			550.95890	449.175	22.30	0.3131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,165.78460	1,451.518	21.53	0.6128	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			650.87850	531.152	21.81	0.3593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,302.27850	1,599.852	21.81	0.6407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			630.05430	514.251	21.91	0.3499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,351.45430	1,652.951	21.91	0.6501	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			612.75800	500.227	22.00	0.3420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			944.56180	1,205.099	21.03	0.5596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			839.19190	683.190	21.04	0.4389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			950.59190	1,211.890	21.04	0.5611	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			785.44190	639.839	21.24	0.4170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,036.84190	1,308.539	21.24	0.5830	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			714.38460	582.818	21.53	0.3872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			845.22300	1,092.704	20.80	0.5318	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			863.27890	702.680	20.96	0.4485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			914.67890	1,171.380	20.96	0.5515	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			859.21970	699.393	20.97	0.4469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			920.61970	1,178.093	20.97	0.5531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			843.16180	686.399	21.03	0.4404	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			694.37360	918.533	20.43	0.4836	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			995.11400	810.473	20.57	0.4989	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			746.51400	979.173	20.57	0.5011	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			962.77160	783.967	20.66	0.4868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			784.17160	1,022.667	20.66	0.5132	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			913.82300	744.004	20.80	0.4682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			505.86760	696.130	19.95	0.4108	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,144.64560	934.711	20.19	0.5524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			596.04560	803.411	20.19	0.4476	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,139.37140	930.278	20.20	0.5505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			600.77140	808.978	20.20	0.4495	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,042.97360	849.833	20.43	0.5164	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			424.01870	596.805	19.71	0.3733	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,306.59640	1,071.729	19.84	0.6060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			467.99640	650.429	19.84	0.3940	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,265.90770	1,037.134	19.93	0.5929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			497.30770	685.834	19.93	0.4071	0.00	0	1,700

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	15.00	Call			1,254.46760	1,027.430	19.95	0.5892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			321.06600	463.323	19.35	0.3169	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,481.13920	1,220.141	19.51	0.6587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			362.53920	518.841	19.51	0.3413	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,434.85070	1,181.514	19.59	0.6455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			386.25070	550.214	19.59	0.3545	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,372.61870	1,128.105	19.71	0.6267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			191.12600	289.242	18.93	0.2277	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,786.23710	1,482.360	19.05	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			237.63710	351.061	19.05	0.2620	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,763.82730	1,462.313	19.07	0.7327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			245.22730	361.013	19.07	0.2673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,569.66600	1,294.623	19.35	0.6831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			83.22870	137.374	18.44	0.1297	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,351.21860	1,998.303	18.61	0.8494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			102.61860	167.003	18.61	0.1506	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,182.03550	1,842.144	18.75	0.8201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			133.43550	210.843	18.75	0.1799	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,939.72600	1,620.542	18.93	0.7723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,750.06250	2,062.510	22.23	0.6411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			194.57160	158.386	26.88	0.1021	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,597.87160	5,988.386	26.88	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			465.40310	397.741	23.89	0.2354	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,888.70310	3,247.741	23.89	0.7646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			386.65720	338.238	24.69	0.2024	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,369.95720	3,748.238	24.69	0.7976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,459.48020	1,240.344	20.04	0.5879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			672.78020	880.344	20.04	0.4121	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,402.53660	1,191.377	20.18	0.5714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			725.83660	941.377	20.18	0.4286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,397.46800	1,187.018	20.20	0.5699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			730.76800	947.018	20.20	0.4301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,212.79680	1,028.561	20.68	0.5136	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			936.09680	1,178.561	20.68	0.4864	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			466.97970	399.052	23.88	0.2361	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,880.27970	3,239.052	23.88	0.7639	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,392.41140	1,182.680	20.21	0.5684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			735.71140	952.680	20.21	0.4316	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,230.58710	1,043.890	20.63	0.5192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			913.88710	1,153.890	20.63	0.4808	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			346.10680	308.300	25.33	0.1846	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,709.40680	4,098.300	25.33	0.8154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			838.29220	712.308	21.91	0.3859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,571.59220	1,872.308	21.91	0.6141	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			766.76250	652.511	22.23	0.3589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,673.92860	1,460.061	20.21	0.5870	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	15.52	Put			860.32860	1,083.061	20.21	0.4130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,668.73320	1,455.769	20.22	0.5858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			865.13320	1,088.769	20.22	0.4142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,549.94380	1,352.946	20.54	0.5551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,908.52900	4,296.272	25.19	0.7670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,432.50650	3,050.463	17.44	0.8929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			98.90650	153.463	17.44	0.1071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2,030.82070	1,764.641	19.51	0.6676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			587.22070	757.641	19.51	0.3324	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			996.34380	1,235.946	20.54	0.4449	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,679.14450	1,464.360	20.20	0.5882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			855.54450	1,077.360	20.20	0.4118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			788.92050	692.297	23.21	0.3242	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,605.32050	2,945.297	23.21	0.6758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			532.12900	483.272	25.19	0.2330	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,180.14000	2,467.851	22.42	0.5857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,178.85150	1,040.632	22.43	0.4135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,187.25150	2,475.332	22.43	0.5865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,184.63700	1,045.685	22.41	0.4151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,173.03700	2,460.385	22.41	0.5849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,181.74000	1,043.151	22.42	0.4143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,268.26840	2,531.568	22.37	0.5585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,389.29910	1,234.744	22.38	0.4407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,275.19910	2,538.844	22.38	0.5593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,395.44570	1,240.200	22.37	0.4422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,261.34570	2,524.300	22.37	0.5578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,392.36840	1,237.468	22.37	0.4415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,506.23560	1,346.901	22.51	0.4448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,529.73560	2,780.401	22.51	0.5552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,503.21550	1,344.203	22.52	0.4441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,536.71550	2,787.703	22.52	0.5559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,500.20240	1,341.503	22.53	0.4434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,543.70240	2,795.003	22.53	0.5566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,606.06870	1,443.785	22.62	0.4468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,787.16870	3,026.685	22.62	0.5532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,603.11670	1,441.120	22.63	0.4462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,794.21670	3,034.020	22.63	0.5538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,600.16200	1,438.498	22.63	0.4455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,801.26200	3,041.398	22.63	0.5545	0.00	0	0
Total \$ / R Option												0.00	0	1,167,866
Total \$ / R												586,334,516.30	38,721	2,142,381
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		15.05630		15.46480			0.0000	361,351.20	24	708
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		15.33130		15.74860			0.0000	137,981.70	9	67
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		15.59000		16.01670			0.0000	93,540.00	6	54

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				15.89700		16.33360			0.0000	0.00	0	0
Total \$ / R MAXI Future												592,872.90	39	829
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				84,715.06110	63,201.948	20.00	0.5375	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				37,235.06110	56,571.948	20.00	0.4625	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				84,140.34400	62,743.840	20.01	0.5348	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				37,660.34400	57,113.840	20.01	0.4652	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				83,568.19560	62,288.731	20.03	0.5322	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				38,088.19560	57,658.731	20.03	0.4678	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				125,647.10540	103,029.068	19.89	0.5912	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				49,787.10540	68,899.068	19.89	0.4088	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				125,080.41780	102,550.127	19.90	0.5893	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				50,220.41780	69,420.127	19.90	0.4107	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				124,515.84590	102,073.192	19.92	0.5874	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				50,655.84590	69,943.192	19.92	0.4126	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				175,006.25300	206,251.055	22.23	0.6411	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				76,405.77800	65,024.400	22.25	0.3579	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				175,735.77800	207,024.401	22.25	0.6421	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				76,947.81270	65,479.134	22.22	0.3600	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				174,277.81270	205,479.134	22.22	0.6400	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				76,676.25300	65,251.055	22.23	0.3589	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				130,512.11170	113,656.946	21.20	0.4870	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				134,152.11170	160,956.946	21.20	0.5130	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				130,126.50780	113,323.006	21.21	0.4859	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				134,766.50780	161,623.006	21.21	0.5141	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				129,742.78070	112,990.168	21.22	0.4848	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				135,382.78070	162,290.168	21.22	0.5152	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												592,872.90	39	829
£ / R	On	08/09/2016	Foreign Exchange Future			22.07360		22.06650			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.12310		22.11540			0.0000	78,868,851.50	3,565	63,349
£ / R	On	19/12/2016	Foreign Exchange Future			22.54300		22.53900			0.0000	4,508,600.00	200	100
£ / R	On	13/03/2017	Foreign Exchange Future			22.94330		22.94470			0.0000	0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future			23.15340		23.15760			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.41740		23.42630			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.62110		23.60770			0.0000	0.00	0	520
Total £ / R Future												83,377,451.50	3,765	73,618
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,472.76350	1,272.681	18.74	0.6929	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			606.26350	399.081	18.74	0.3071	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			923.45880	697.305	18.91	0.4818	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,926.93540	3,827.509	20.78	0.9423	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,106.95880	873.705	18.91	0.5182	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	08/09/2016	Foreign Exchange Option	22.26	Call			919.19160	693.120	18.91	0.4798	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,112.69160	879.520	18.91	0.5202	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			914.93570	688.955	18.92	0.4778	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,118.43570	885.355	18.92	0.5222	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			143.43540	51.109	20.78	0.0577	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,997.63900	1,837.453	18.37	0.8082	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			392.23900	224.353	18.37	0.1918	0.00	0	0
£ / R	On	09/09/2016	Foreign Exchange Option	22.50	Call			880.60180	657.216	18.73	0.4468	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,265.20180	1,034.116	18.73	0.5532	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			704.32630	492.667	19.09	0.3611	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,416.88180	3,283.514	20.45	0.8967	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,578.92630	1,359.567	19.09	0.6389	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			701.06520	489.717	19.10	0.3594	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,585.66520	1,366.617	19.10	0.6406	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			697.81270	486.782	19.10	0.3578	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,592.41270	1,373.682	19.10	0.6422	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			232.28180	106.614	20.45	0.1033	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,321.29810	1,111.005	18.15	0.5136	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,412.29810	1,198.005	18.15	0.4864	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,317.09540	1,106.838	18.16	0.5122	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,418.09540	1,203.838	18.16	0.4878	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,312.90440	1,102.684	18.16	0.5109	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			803.18170	609.249	17.50	0.3160	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,726.31320	4,609.318	21.25	0.8671	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,458.60520	5,449.391	21.00	0.9729	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			49.60520	36.391	21.00	0.0271	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,224.24920	4,200.628	18.40	0.9478	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			95.24920	67.628	18.40	0.0522	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,932.18170	1,742.249	17.50	0.6840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,423.90440	1,209.684	18.16	0.4891	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,169.63410	962.074	18.42	0.4631	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,640.63410	1,429.074	18.42	0.5369	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			730.79640	553.851	19.55	0.3008	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,651.79640	2,470.851	19.55	0.6992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			325.31320	212.318	21.25	0.1329	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,280.40590	1,137.585	18.92	0.4481	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,075.70590	1,934.285	18.92	0.5519	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,276.94630	1,134.204	18.93	0.4471	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,082.24630	1,940.904	18.93	0.5529	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,273.50350	1,130.839	18.93	0.4461	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,088.80350	1,947.540	18.93	0.5539	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,383.84140	1,265.907	19.06	0.4553	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,206.24140	2,092.507	19.06	0.5447	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			593.70000	602.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	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	19/06/2017		Foreign Exchange Option	24.03	Put		603.70000		1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.00000		0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		613.70000		1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		1,625.37520	1,618.259	19.37	0.4425	0.00	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		3,157.67520	3,137.159	19.37	0.5575	0.00	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		1,622.44120	1,615.307	19.38	0.4419	0.00	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		3,164.74120	3,144.207	19.38	0.5581	0.00	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		1,619.52460	1,612.360	19.38	0.4413	0.00	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		3,171.82460	3,151.260	19.38	0.5587	0.00	0
Total £ / R Option											0.00	0	42,832
Total £ / R											83,377,451.50	3,765	116,450
¥ / R	On	19/09/2016		Foreign Exchange Future			0.14460	0.14876		0.0000	722.99	5	1,409
¥ / R	On	19/12/2016		Foreign Exchange Future			0.14776	0.15203		0.0000	0.00	0	9,205
¥ / R	On	13/03/2017		Foreign Exchange Future			0.15084	0.15522		0.0000	0.00	0	104
¥ / R	On	19/06/2017		Foreign Exchange Future			0.15451	0.15902		0.0000	0.00	0	0
Total ¥ / R Future											722.99	5	10,718
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Call		3,876.76110	3,460.784	19.84	0.9975	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Put		0.86110	1.084	19.84	0.0025	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Call		2,879.06260	2,463.856	16.37	0.9899	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Put		3.16260	4.156	16.37	0.0101	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Call		1,902.97080	1,507.061	16.07	0.9141	0.00	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Put		27.07080	47.361	16.07	0.0859	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Call		0.00010	0.000	27.14	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Put		25,797.30010	26,223.800	27.14	1.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Call		0.00000	0.000	27.14	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Put		26,797.30000	27,223.800	27.14	1.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Call		0.00000	0.000	27.14	0.0000	0.00	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Put		27,797.30000	28,223.800	27.14	1.0000	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Call		1,847.10480	1,510.670	17.44	0.7175	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Put		325.10480	426.570	17.44	0.2825	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Call		1,252.77100	1,017.072	19.04	0.5460	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Put		730.77100	932.972	19.04	0.4540	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Call		864.79810	693.130	20.63	0.4026	0.00	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Put		1,342.79810	1,609.030	20.63	0.5974	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call		933.23940	775.086	21.98	0.3724	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put		2,031.53940	2,324.085	21.98	0.6276	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Call		1,666.22870	1,401.555	19.19	0.5989	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put		764.52870	950.556	19.19	0.4011	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call		1,242.79560	1,032.167	20.60	0.4733	0.00	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put		1,341.09560	1,581.167	20.60	0.5267	0.00	0
Total ¥ / 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 ¥ / R												722.99	5	10,718
€ / R	On	30/06/2016	Foreign Exchange Future			16.80200		17.13640			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			17.12530		17.46450			0.0000	167,331,306.30	9,771	55,765
€ / R	On	19/12/2016	Foreign Exchange Future			17.49690		17.84580			0.0000	11,023,047.00	630	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			17.85420		18.21190			0.0000	4,463,550.00	250	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.28050		18.64900			0.0000	0.00	0	90,726
€ / R	On	18/09/2017	Foreign Exchange Future			18.38800		18.74380			0.0000	0.00	0	0
Total € / R Future												182,817,903.30	10,651	166,757
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			113.69890	36.168	25.72	0.1072	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			707.29890	964.168	25.72	0.8928	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			960.00990	752.387	20.25	0.5490	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			495.50990	627.087	20.25	0.4510	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,577.03370	2,252.670	20.35	0.9184	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			52.53370	67.370	20.35	0.0816	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,567.66310	2,243.470	20.34	0.9175	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			53.16310	68.170	20.34	0.0825	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,558.30010	2,234.280	20.32	0.9166	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			53.80010	68.980	20.32	0.0834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			609.58370	742.675	20.00	0.3918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,841.32650	1,584.199	19.61	0.7043	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,514.49450	1,291.509	19.91	0.6244	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			568.69450	694.609	19.91	0.3756	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			605.28360	737.787	19.99	0.3902	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			211.64520	178.173	25.46	0.1233	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,265.84520	4,581.273	25.46	0.8767	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,455.38370	1,239.575	20.00	0.6082	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,449.70590	1,234.476	20.01	0.6066	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			613.90590	747.576	20.01	0.3934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			310.54360	252.970	23.83	0.1727	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,264.74360	3,556.070	23.83	0.8273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,461.08360	1,244.687	19.99	0.6098	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			395.52650	487.299	19.61	0.2957	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,586.32570	1,793.104	21.25	0.5664	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,095.29360	943.536	21.24	0.4358	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,573.39360	1,779.336	21.24	0.5642	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,091.75400	940.412	21.25	0.4347	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,579.85400	1,786.212	21.25	0.5653	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,088.22570	937.304	21.25	0.4336	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,332.45730	1,173.269	21.35	0.4508	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,883.45730	2,092.769	21.35	0.5492	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,339.38230	1,179.471	21.34	0.4527	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,870.38230	2,078.971	21.34	0.5473	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,335.91880	1,176.369	21.35	0.4518	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,876.91880	2,085.869	21.35	0.5482	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,199.30830	2,412.787	21.73	0.5447	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,479.77010	1,337.812	21.74	0.4545	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,205.97010	2,419.812	21.74	0.5455	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,476.44010	1,334.845	21.75	0.4538	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,212.64010	2,426.845	21.75	0.5462	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,483.10830	1,340.787	21.73	0.4553	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												182,817,903.30	10,651	173,379
AUS / R	On	19/09/2016	Foreign Exchange Future			11.21120		11.39290			0.0000	2,802,800.00	250	7,285
AUS / R	On	19/12/2016	Foreign Exchange Future			11.38120		11.56600			0.0000	204,861.60	18	1,319
AUS / R	On	13/03/2017	Foreign Exchange Future			11.54320		11.73220			0.0000	0.00	0	4,735
AUS / R	On	19/06/2017	Foreign Exchange Future			11.73660		11.92980			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.74900		11.93390			0.0000	0.00	0	0
Total AU\$ / R Future												3,007,661.60	268	13,339
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,224.94650	1,059.641	15.89	0.8908	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			32.04650	48.441	15.89	0.1092	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,215.55170	1,050.803	15.88	0.8886	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			32.65170	49.603	15.88	0.1114	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,234.35140	1,068.502	15.90	0.8930	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			31.45140	47.302	15.90	0.1070	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			155.28560	203.958	15.51	0.2570	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,053.50450	917.928	15.50	0.7403	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			157.50450	206.728	15.50	0.2597	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,045.75010	910.728	15.49	0.7376	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			159.75010	209.528	15.49	0.2624	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,061.28560	925.158	15.51	0.7430	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			539.89740	477.050	16.53	0.4306	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			757.69740	883.850	16.53	0.5694	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			536.14310	473.731	16.54	0.4283	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			763.94310	890.531	16.54	0.5717	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			543.67950	480.391	16.52	0.4328	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			751.47950	877.191	16.52	0.5672	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			716.76460	645.809	16.75	0.4705	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			836.96460	959.209	16.75	0.5295	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			712.82470	642.261	16.76	0.4686	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			843.02470	965.661	16.76	0.5314	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			708.90030	638.732	16.77	0.4667	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			849.10030	972.132	16.77	0.5333	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			794.85250	721.989	17.25	0.4655	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,030.95250	1,142.989	17.25	0.5345	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			791.04090	718.503	17.25	0.4639	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,037.14090	1,149.503	17.25	0.5361	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			787.24610	715.033	17.26	0.4622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,043.34610	1,156.033	17.26	0.5378	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,007,661.60	268	13,339
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.76990		12.02390			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.98690		12.24660			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.19140		12.45780			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			240.73970	175.192	17.06	0.2909	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			596.83970	785.292	17.06	0.7091	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			237.69560	172.962	17.08	0.2879	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			603.79560	793.062	17.08	0.7121	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			234.68330	170.759	17.09	0.2849	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			610.78330	800.859	17.09	0.7151	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			434.10520	352.356	16.93	0.3779	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			717.50520	895.456	16.93	0.6221	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			441.16620	358.136	16.90	0.3828	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			704.56620	881.236	16.90	0.6172	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			437.62430	355.235	16.91	0.3803	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			711.02430	888.335	16.91	0.6197	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			582.00650	492.896	17.24	0.4129	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			854.20650	1,031.496	17.24	0.5871	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			578.41600	489.849	17.25	0.4109	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			860.61600	1,038.449	17.25	0.5891	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			574.84670	486.817	17.26	0.4089	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			867.04670	1,045.417	17.26	0.5911	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			15.76760		16.16320			0.0000	0.00	0	6,353
CHF / R	On	19/12/2016	Foreign Exchange Future			16.13670		16.54690			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.49150		16.91440			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			481.81780	336.067	20.85	0.3292	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			918.61780	1,168.467	20.85	0.6708	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			478.47050	333.604	20.87	0.3273	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			925.27050	1,176.004	20.87	0.6727	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			475.14730	331.158	20.89	0.3254	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			931.94730	1,183.559	20.89	0.6746	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			897.62640	717.335	21.06	0.4379	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,050.72640	1,280.635	21.06	0.5621	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	19/12/2016	Foreign Exchange Option	16.68	Call			905.51900	723.863	21.04	0.4409	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,038.61900	1,267.163	21.04	0.5591	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			901.56700	720.592	21.05	0.4394	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,044.66700	1,273.892	21.05	0.5606	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,159.17480	966.847	21.64	0.4624	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,314.77480	1,545.347	21.64	0.5376	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,166.95310	973.510	21.61	0.4648	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,302.55310	1,532.010	21.61	0.5352	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,163.05750	970.172	21.63	0.4636	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,308.65750	1,538.672	21.63	0.5364	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			2.27770		2.33340			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.30830		2.36440			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.33510		2.39160			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			445.62980	324.306	20.12	0.2497	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,611.62980	2,047.306	20.12	0.7503	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			420.42670	305.602	20.20	0.2379	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,686.42670	2,128.602	20.20	0.7621	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			396.52190	287.910	20.27	0.2266	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,762.52190	2,210.910	20.27	0.7734	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,765.65160	2,159.226	19.90	0.6382	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			876.94540	715.266	19.96	0.3516	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,832.94540	2,232.266	19.96	0.6484	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			845.32650	689.234	20.02	0.3416	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,901.32650	2,306.234	20.02	0.6584	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			909.65160	742.226	19.90	0.3618	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,167.32480	2,551.375	20.28	0.6120	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,149.39350	974.403	20.33	0.3796	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,233.39350	2,623.403	20.33	0.6204	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,218.14230	1,031.128	20.22	0.3965	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,102.14230	2,480.128	20.22	0.6035	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,183.32480	1,002.375	20.28	0.3880	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			2.30970		2.35500			0.0000	254,067.00	110	110
DKK / R	On	19/12/2016	Foreign Exchange Future			2.36170		2.40780			0.0000	0.00	0	0
Total DKK / R Future												254,067.00	110	110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,236.06140	1,537.498	20.29	0.6439	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			763.37810	596.280	20.18	0.3863	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,113.37810	1,399.280	20.18	0.6137	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			723.90670	564.297	20.22	0.3710	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,173.90670	1,467.297	20.22	0.6290	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			686.06140	534.498	20.29	0.3561	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,081.81650	921.141	20.54	0.4065	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,703.81650	2,004.141	20.54	0.5935	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,045.05820	890.583	20.60	0.3962	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,767.05820	2,073.583	20.60	0.6038	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,009.38010	860.983	20.67	0.3861	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,831.38010	2,143.983	20.67	0.6139	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												254,067.00	110	110
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.94210		1.99460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97810		2.03180			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.01130		2.06640			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			323.26280	231.661	22.00	0.2037	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,777.26280	2,210.661	22.00	0.7963	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			364.60910	261.615	21.76	0.2259	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,618.60910	2,040.615	21.76	0.7741	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			343.32450	246.177	21.88	0.2146	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,697.32450	2,125.176	21.88	0.7854	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			797.61810	644.093	21.25	0.3495	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,679.61810	2,063.093	21.25	0.6505	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			767.66960	620.709	21.36	0.3391	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,749.66960	2,139.709	21.36	0.6609	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			738.83880	598.239	21.47	0.3289	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,820.83880	2,217.239	21.47	0.6711	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,107.48100	930.768	21.06	0.3993	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,843.48100	2,217.768	21.06	0.6007	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,074.33900	904.068	21.15	0.3901	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,910.33900	2,291.068	21.15	0.6099	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,043.39360	878.202	21.25	0.3811	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,979.39360	2,365.202	21.25	0.6189	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			0.14590		0.15010			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14540		0.15030			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14660		0.15070			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 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			0.04690		0.04850			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.04580		0.04780			0.0000	0.00	0	0
NGN / R On 13/03/2017 Foreign Exchange Future			0.04530		0.04670			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			10.66020		10.86410			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.81020		11.01700			0.0000	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Future			10.95300		11.16450			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			1,427.98480	1,234.209	17.43	0.9216	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			23.88480	34.009	17.43	0.0784	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			1,418.42770	1,224.849	17.39	0.9202	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			24.32770	34.649	17.39	0.0798	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			1,408.87930	1,215.500	17.36	0.9188	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			24.77930	35.300	17.36	0.0812	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call			588.30750	490.891	16.74	0.5112	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put			421.30750	530.691	16.74	0.4888	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call			583.10190	486.637	16.76	0.5081	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put			426.10190	536.437	16.76	0.4919	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call			577.93160	482.411	16.77	0.5050	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put			430.93160	542.211	16.77	0.4950	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Put			613.66430	732.935	17.51	0.5058	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Call			673.50570	582.005	17.52	0.4919	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Put			619.00570	739.005	17.52	0.5081	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Call			682.84790	589.893	17.50	0.4966	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Put			608.34790	726.893	17.50	0.5034	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Call			678.16430	585.935	17.51	0.4942	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			1.38050		1.39470			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.39560		1.41010			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.40740		1.42230			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			253.00000	395.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	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			53.00000	195.000		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			153.00000	295.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	144.000		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			99.00000	244.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			101.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	44.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			23.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	126.000		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			77.00000	226.000		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			177.00000	326.000		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			1.13740		1.12930			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14130		1.13320			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14520		1.13710			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			26,729.42000		27,305.06000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,231.97000		27,819.70000			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			11.20340		11.44210			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.39550		11.63810			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			301.02910	227.555	17.69	0.3560	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			478.92910	644.155	17.69	0.6440	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			297.31240	224.685	17.71	0.3525	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			485.21240	651.285	17.71	0.6475	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			293.63210	221.847	17.72	0.3491	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			491.53210	658.447	17.72	0.6509	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			474.12470	393.663	17.68	0.4115	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			646.02470	808.163	17.68	0.5885	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			470.24940	390.439	17.69	0.4089	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
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			652.14940	814.939	17.69	0.5911	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			466.40490	387.239	17.70	0.4064	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			658.30490	821.739	17.70	0.5936	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			5.08730		5.16930			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.07750		5.15710			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			108.53200	82.104	15.21	0.3348	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			209.23200	264.804	15.21	0.6652	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			116.06240	87.996	15.16	0.3527	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			196.76240	250.696	15.16	0.6473	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			112.24850	85.008	15.18	0.3437	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			202.94850	257.708	15.18	0.6563	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			159.52580	131.790	15.22	0.3715	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			292.42580	344.290	15.22	0.6285	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			155.92570	128.757	15.23	0.3651	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			298.82570	351.257	15.23	0.6349	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			152.39350	125.784	15.25	0.3587	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			305.29350	358.284	15.25	0.6413	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			1.28710		1.33180			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.25890		1.26880			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.18080		1.23030			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												856,385,195.59	53,559	1,260,915
Total Options												0.00	0	1,217,320
Grand Total:												856,385,195.59	53,559	2,478,235