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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2016 Foreign Exchange Future			14.00750		14.00750			0.0000	0.00	0	0
\$ / R On 22/09/2016 Foreign Exchange Future			13.85840		14.03020			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			13.86940		14.04410			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.87210		14.04680			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.87480		14.04960			0.0000	0.00	0	12,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.87750		14.05230			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			13.88550		14.06060			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.88820		14.06330			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			13.89090		14.06610			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.89630		14.07160			0.0000	1,111,704,000.00	80,000	40,000
\$ / R On 10/10/2016 Foreign Exchange Future			13.90440		14.07980			0.0000	6,952,200.00	500	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.90980		14.08530			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.91250		14.08810			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.91520		14.09080			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			13.92860		14.10460			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.94760		14.12370			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.95030		14.12650			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			13.98050		14.15650			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.98870		14.16470			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.00790		14.18380			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.03760		14.21370			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	12/12/2016	Foreign Exchange Future			14.07510		14.25180			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.07770		14.25450			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.08040		14.25720			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.09380		14.27080			0.0000	862,371,434.40	61,188	515,879
\$ / R	On	13/01/2017	Foreign Exchange Future			14.16210		14.34000			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.19500		14.37330			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.32380		14.50370			0.0000	77,477,434.20	5,409	91,437
\$ / R	On	12/04/2017	Foreign Exchange Future			14.40690		14.58730			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.44300		14.62350			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.59580		14.77690			0.0000	547,590,628.60	37,517	149,586
\$ / R	On	12/07/2017	Foreign Exchange Future			14.66000		14.84180			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.84990		15.03380			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.18500		15.37030			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.52390		15.70960			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.86270		16.04880			0.0000	0.00	0	70
Total \$ / R Future												2,606,095,697.20	184,614	832,175
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			84.86990	35.446	35.57	0.1810	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			254.66990	377.046	35.57	0.8190	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			29.73810	10.063	25.06	0.0506	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			675.63810	830.663	25.06	0.9494	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.04250	0.059	53.76	0.0002	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,363.24250	4,537.959	53.76	0.9998	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,246.92930	2,072.208	33.87	0.9994	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.12930	0.108	33.87	0.0006	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			570.67820	417.502	21.12	0.8120	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			23.87820	45.402	21.12	0.1880	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.06780	0.092	53.76	0.0003	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,203.26780	4,377.992	53.76	0.9997	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			460.76800	321.533	20.93	0.7040	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			51.16800	86.733	20.93	0.2960	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			20.15030	9.049	26.19	0.0381	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			967.85030	1,131.549	26.19	0.9619	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			9.64160	4.276	27.98	0.0186	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,257.34160	1,426.775	27.98	0.9814	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			134.35810	73.618	22.53	0.2446	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			332.05810	446.118	22.53	0.7554	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			72.58140	35.490	23.44	0.1331	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			520.28140	657.990	23.44	0.8669	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			66.72610	36.054	22.87	0.1237	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			616.12610	760.554	22.87	0.8763	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			46.66920	25.090	23.65	0.0891	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			746.06920	899.590	23.65	0.9109	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			135.47630	80.333	21.75	0.2432	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			374.87630	494.833	21.75	0.7568	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			96.78450	54.796	22.29	0.1771	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put		486.18450	619.296	22.29	0.8229	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		73.96290	41.987	22.80	0.1363	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		610.66290	753.787	22.80	0.8637	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		66.03200	37.377	23.05	0.1229	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		652.73200	799.177	23.05	0.8771	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		560.46430	419.433	19.34	0.7372	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		54.36430	88.533	19.34	0.2628	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call		386.90880	278.228	21.30	0.5381	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put		165.30880	231.928	21.30	0.4619	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		112.33130	72.411	22.78	0.1836	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		642.53130	778.011	22.78	0.8164	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		389.12080	282.220	20.41	0.5302	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		179.32080	247.820	20.41	0.4698	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		371.68730	267.897	20.47	0.5122	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		191.88730	263.497	20.47	0.4878	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		210.13620	144.098	21.61	0.3228	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		380.33620	489.698	21.61	0.6772	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		122.95790	81.199	22.56	0.1951	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		647.65790	781.399	22.56	0.8049	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call		169.24990	115.738	21.90	0.2580	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put		521.14990	643.238	21.90	0.7420	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		20.46560	11.898	25.25	0.0342	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,619.66560	1,786.698	25.25	0.9658	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		162.33470	113.631	21.60	0.2357	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		637.73470	765.031	21.60	0.7643	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		1.65550	0.853	32.46	0.0021	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,647.95550	4,823.253	32.46	0.9979	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		1.44960	0.740	32.46	0.0018	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,727.74960	4,903.140	32.46	0.9982	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,325.85270	2,149.396	21.41	0.9941	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		2.15270	1.796	21.41	0.0059	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		726.71860	589.414	18.41	0.7234	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		103.01860	141.814	18.41	0.2766	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		121.62200	85.999	22.12	0.1693	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		955.12200	1,095.699	22.12	0.8307	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		106.34980	74.582	22.38	0.1496	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,039.84980	1,184.282	22.38	0.8504	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		20.84500	12.207	23.94	0.0304	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,034.34500	2,201.907	23.94	0.9696	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		932.11510	778.265	17.96	0.8236	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		55.61510	77.965	17.96	0.1764	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		304.88930	229.922	20.11	0.3821	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		428.38930	529.622	20.11	0.6179	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		39.18000	27.692	25.42	0.0527	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,182.68000	2,347.192	25.42	0.9473	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		36.56180	25.790	25.54	0.0494	0.00	0	8,695

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\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,240.06180	2,405.290	25.54	0.9506	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			180.94940	137.536	22.58	0.2183	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			974.44940	1,107.036	22.58	0.7817	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			748.17190	622.153	19.35	0.6648	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			183.47190	233.453	19.35	0.3352	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			398.29450	317.618	20.71	0.4206	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			483.59450	578.918	20.71	0.5794	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			114.77050	87.245	23.60	0.1362	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,530.97050	1,679.345	23.60	0.8638	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			25.66870	16.673	25.95	0.0307	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,931.86870	3,098.773	25.95	0.9693	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,027.62960	881.091	18.50	0.7825	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			103.82960	133.191	18.50	0.2175	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			893.66800	762.747	18.56	0.7000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			179.96800	225.147	18.56	0.3000	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			2.62410	2.294	27.82	0.0045	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,188.92410	5,364.694	27.82	0.9955	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,423.88220	2,248.436	20.40	0.9774	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.18220	10.836	20.40	0.0226	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			368.27400	304.063	21.17	0.3396	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			866.47400	978.963	21.17	0.6604	14,684,448.00	15,000	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			502.14040	419.803	20.35	0.4358	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			617.64040	712.103	20.35	0.5642	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,670.54690	1,502.608	18.22	0.8981	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			53.34690	62.208	18.22	0.1019	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,661.34280	1,493.558	18.20	0.8968	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			54.14280	63.158	18.20	0.1032	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,652.14940	1,484.519	18.18	0.8954	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			54.94940	64.119	18.18	0.1046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			157.52690	127.478	23.76	0.1547	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,886.72690	2,033.678	23.76	0.8453	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			145.10140	117.118	23.95	0.1435	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,984.30140	2,133.318	23.95	0.8565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			135.71600	109.318	24.12	0.1350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,064.91600	2,215.518	24.12	0.8650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			181.73410	147.750	23.42	0.1762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,720.93410	1,863.950	23.42	0.8238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			176.33080	143.215	23.49	0.1714	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,755.53080	1,899.415	23.49	0.8286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			175.00610	142.104	23.51	0.1703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,764.20610	1,908.304	23.51	0.8297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			218.01860	178.342	22.99	0.2074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,517.21860	1,654.542	22.99	0.7926	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			200.53390	163.571	23.19	0.1925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,609.73390	1,749.771	23.19	0.8075	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			183.11240	148.908	23.40	0.1774	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	15.80	Put			1,712.31240	1,855.108	23.40	0.8226	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			248.18970	203.305	22.65	0.2322	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,377.38970	1,509.505	22.65	0.7678	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			233.49340	191.333	22.82	0.2203	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,442.69340	1,577.533	22.82	0.7797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			229.95980	188.459	22.86	0.2174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,459.15980	1,594.659	22.86	0.7826	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			287.56670	236.878	22.24	0.2646	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,216.76670	1,343.078	22.24	0.7354	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			285.45110	235.066	22.26	0.2629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,224.65110	1,351.266	22.26	0.7371	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			271.07760	222.790	22.40	0.2512	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,280.27760	1,408.990	22.40	0.7488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			338.51710	280.644	21.77	0.3051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,047.71710	1,166.844	21.77	0.6949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			333.52210	276.340	21.82	0.3012	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,062.72210	1,182.540	21.82	0.6988	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			309.66510	255.815	22.03	0.2824	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,138.86510	1,262.016	22.03	0.7176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			387.01440	322.618	21.40	0.3420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			916.21440	1,028.818	21.40	0.6580	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			370.11690	307.960	21.52	0.3293	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			959.31690	1,074.160	21.52	0.6707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			356.60180	296.262	21.63	0.3190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			995.80180	1,112.462	21.63	0.6810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			429.74200	359.807	21.11	0.3732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			818.94200	926.007	21.11	0.6268	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			420.08090	351.497	21.17	0.3664	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			839.28090	947.696	21.17	0.6336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			416.90490	348.769	21.19	0.3641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			846.10490	954.969	21.19	0.6359	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			503.45640	423.601	20.68	0.4240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			682.65640	779.801	20.68	0.5760	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			484.91010	407.487	20.79	0.4115	407,486.80	1,000	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			714.11010	813.687	20.79	0.5885	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			439.61620	368.311	21.05	0.3802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			798.81620	904.511	21.05	0.6198	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			563.05470	475.664	20.38	0.4630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			592.25470	681.864	20.38	0.5370	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			550.64790	464.793	20.44	0.4550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			609.84790	700.993	20.44	0.5450	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			546.56900	461.221	20.46	0.4524	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			615.76900	707.421	20.46	0.5476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			606.94820	513.637	20.17	0.4901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			536.14820	619.837	20.17	0.5099	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			593.26330	501.960	20.24	0.4819	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	14.23	Put			552.46330	638.160	20.24	0.5181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			584.28300	494.313	20.28	0.4764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			563.48300	650.513	20.28	0.5236	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			654.42430	554.375	19.97	0.5180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			483.62430	560.575	19.97	0.4820	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			644.69860	546.001	20.01	0.5124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			493.89860	572.201	20.01	0.4876	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			616.21180	521.562	20.13	0.4956	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			525.41180	607.762	20.13	0.5044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			704.82160	599.081	19.81	0.5466	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			434.02160	505.281	19.81	0.4534	243,040.26	481	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			664.26690	563.084	19.94	0.5237	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			473.46690	549.284	19.94	0.4763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			659.33100	558.714	19.95	0.5208	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			478.53100	554.914	19.95	0.4792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			874.03220	751.360	19.31	0.6344	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			303.23220	357.560	19.31	0.3656	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			843.93090	724.033	19.39	0.6197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			323.13090	380.233	19.39	0.3803	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			832.10250	713.326	19.43	0.6138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			331.30250	389.526	19.43	0.3862	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,113.10880	973.022	18.78	0.7377	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			182.30880	219.222	18.78	0.2623	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,105.94730	966.128	18.78	0.7350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			185.14730	222.328	18.78	0.2650	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,002.04880	868.631	18.98	0.6928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			231.24880	274.831	18.98	0.3072	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,149.49160	1,007.937	18.74	0.7509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			168.69160	204.137	18.74	0.2491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,142.04580	1,000.897	18.75	0.7483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			171.24580	207.097	18.75	0.2517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,134.76680	993.884	18.76	0.7457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			173.96680	210.084	18.76	0.2543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,730.11190	1,568.842	18.53	0.8984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			49.31190	65.042	18.53	0.1016	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,376.73100	1,224.265	18.55	0.8220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			105.93100	130.465	18.55	0.1780	34,312.32	263	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,202.40740	1,058.029	18.70	0.7691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			151.60740	184.230	18.70	0.2309	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,487.14800	2,311.672	19.82	0.9681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.34800	17.872	19.82	0.0319	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,814.42260	1,650.481	18.67	0.9100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			43.62260	56.681	18.67	0.0900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00390	0.002	29.13	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,669.20390	12,846.202	29.13	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			2.44690	1.683	29.13	0.0029	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	21.24	Put			6,971.64690	7,147.883	29.13	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			2.29860	1.578	29.13	0.0027	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,031.49860	7,207.778	29.13	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.36520	0.234	29.13	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,739.56520	8,916.434	29.13	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.85250	2.696	29.13	0.0044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,533.05250	6,708.896	29.13	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			3.47740	2.424	29.13	0.0040	1,165.90	481	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,632.67740	6,808.624	29.13	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			3.13750	2.178	29.13	0.0036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,732.33750	6,908.378	29.13	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			7.34060	5.265	29.13	0.0081	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,896.54060	6,071.466	29.13	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			6.38560	4.556	29.13	0.0071	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,035.58560	6,210.756	29.13	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			6.01360	4.280	29.13	0.0067	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,095.21360	6,270.480	29.13	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			10.35680	7.530	29.13	0.0113	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,549.55680	5,723.730	29.13	0.9887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			9.03130	6.531	29.13	0.0099	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,688.23130	5,862.731	29.13	0.9901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			7.94580	5.717	29.13	0.0088	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,817.14580	5,991.917	29.13	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			17.72820	13.168	29.13	0.0186	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,996.92820	5,169.368	29.13	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			11.52530	8.415	29.13	0.0124	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,440.72530	5,614.615	29.13	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			10.97950	8.001	29.13	0.0119	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,490.17950	5,664.201	29.13	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			22.83190	17.134	29.13	0.0235	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,732.03190	4,903.334	29.13	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			22.41120	16.806	29.13	0.0231	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,751.61120	4,923.006	29.13	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			19.47910	14.524	29.13	0.0203	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,898.67910	5,070.724	29.13	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			38.40670	29.449	29.13	0.0380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,177.60670	4,345.649	29.13	0.9620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			37.05420	28.369	29.13	0.0367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,216.25420	4,384.569	29.13	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			24.81780	18.688	29.13	0.0254	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,644.01780	4,814.888	29.13	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			48.84950	35.414	28.38	0.0456	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,838.04950	4,001.614	28.38	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			48.09140	34.774	28.48	0.0447	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,877.29140	4,040.974	28.48	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			47.72020	34.460	28.53	0.0443	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,896.92020	4,060.660	28.53	0.9557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			56.19100	41.644	27.49	0.0538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,505.39100	3,667.844	27.49	0.9462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			50.02560	36.408	28.22	0.0469	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,779.22560	3,942.608	28.22	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			49.43170	35.906	28.30	0.0462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,808.63170	3,972.106	28.30	0.9538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			61.66610	46.322	26.95	0.0600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,300.86610	3,462.522	26.95	0.9400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			57.67350	42.908	27.34	0.0555	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,446.87350	3,609.108	27.34	0.9445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			56.92400	42.270	27.42	0.0547	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,476.12400	3,638.470	27.42	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			78.98770	61.253	25.63	0.0793	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,808.18770	2,967.453	25.63	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			65.18140	49.337	26.64	0.0639	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,184.38140	3,345.537	26.64	0.9361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			61.94740	46.563	26.92	0.0603	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,291.14740	3,452.763	26.92	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			82.78780	64.549	25.39	0.0835	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,721.98780	2,880.749	25.39	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			81.06650	63.055	25.50	0.0816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,760.26650	2,919.255	25.50	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			80.64470	62.690	25.52	0.0812	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,769.84470	2,928.890	25.52	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			90.32370	71.891	25.12	0.0923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,579.52370	2,738.091	25.12	0.9077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			89.68330	71.367	25.14	0.0917	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,588.88330	2,747.567	25.14	0.9083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			86.39250	68.313	25.24	0.0881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,645.59250	2,804.513	25.24	0.9119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			106.55130	85.208	24.71	0.1078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,365.75130	2,521.408	24.71	0.8922	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			105.01890	83.946	24.74	0.1064	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,384.21890	2,540.146	24.74	0.8936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			94.95200	75.681	24.99	0.0967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,514.15200	2,671.881	24.99	0.9033	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			125.12770	100.539	24.31	0.1252	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,164.32770	2,316.739	24.31	0.8748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			117.13050	93.928	24.47	0.1178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,246.33050	2,400.128	24.47	0.8822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			111.29830	89.116	24.60	0.1123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,310.49830	2,465.316	24.60	0.8877	0.00	0	1,365
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			834.74150	727.230	19.56	0.5763	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			444.74150	515.130	19.56	0.4237	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			198.92790	165.355	23.54	0.1743	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,028.92790	2,173.255	23.54	0.8257	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			271.24510	229.093	22.91	0.2215	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,787.94510	1,924.093	22.91	0.7785	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			806.10600	704.394	19.71	0.5461	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			532.80600	609.394	19.71	0.4539	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			743.45460	659.430	20.37	0.4642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			889.75460	985.630	20.37	0.5358	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			521.20060	459.484	21.53	0.3479	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,367.50060	1,485.684	21.53	0.6521	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			984.13120	880.496	19.52	0.5731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			580.43120	656.696	19.52	0.4269	466,253.81	710	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			844.78910	752.000	19.97	0.5122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			741.08910	828.200	19.97	0.4878	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			430.72660	378.663	22.22	0.2953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,667.02660	1,794.863	22.22	0.7047	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			553.26420	488.160	21.33	0.3658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,279.56420	1,394.360	21.33	0.6342	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			523.78470	461.801	21.52	0.3494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,360.08470	1,478.001	21.52	0.6506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			262.69890	227.623	23.65	0.1904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,508.99890	2,653.823	23.65	0.8096	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			518.63060	457.183	21.55	0.3464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,374.93060	1,493.383	21.55	0.6536	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			439.13770	386.155	22.15	0.3003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,635.43770	1,762.355	22.15	0.6997	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			140.80230	125.768	27.16	0.1056	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,067.10230	4,231.968	27.16	0.8944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			418.45950	367.198	22.30	0.2878	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,714.75950	1,843.398	22.30	0.7122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			340.35220	296.225	22.90	0.2397	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,056.65220	2,192.425	22.90	0.7603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			92.77300	75.249	27.55	0.0675	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,969.07300	5,131.449	27.55	0.9325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			233.22860	201.728	24.01	0.1709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,729.52860	2,877.928	24.01	0.8291	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			201.87450	177.497	24.59	0.1514	126,022.52	710	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,008.17450	3,163.697	24.59	0.8486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			26.67600	20.560	27.55	0.0217	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,942.97600	7,116.760	27.55	0.9783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			140.41590	125.432	27.18	0.1053	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,076.71590	4,241.632	27.18	0.8947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			115.74860	94.760	27.55	0.0822	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,612.04860	4,770.960	27.55	0.9178	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,357.19240	2,192.494	17.52	0.9173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			53.49240	68.694	17.52	0.0827	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,690.93340	1,545.034	18.37	0.7961	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	13.00	Put			187.23340	221.234	18.37	0.2039	157,076.42	710	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,173.92610	1,056.022	18.99	0.6470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			420.22610	482.222	18.99	0.3530	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,175.03250	1,062.365	19.26	0.6163	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			537.73250	605.465	19.26	0.3837	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			297.11980	260.101	23.78	0.1980	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,729.81980	2,873.201	23.78	0.8020	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,144.39650	1,034.905	19.44	0.5930	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			620.89650	691.905	19.44	0.4070	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			376.46790	332.099	23.21	0.2382	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,422.96790	2,559.100	23.21	0.7618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,321.14760	1,207.242	19.13	0.6131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			654.24760	721.442	19.13	0.3869	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,285.91500	1,174.117	19.23	0.6014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			689.01500	758.317	19.23	0.3986	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,261.31210	1,151.014	19.30	0.5931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,136.10370	5,288.578	26.64	0.8832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,027.33210	1,881.356	18.08	0.7938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			250.43210	285.556	18.08	0.2062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,477.39340	1,349.734	18.75	0.6605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			530.49340	583.933	18.75	0.3395	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,689.68540	3,840.975	25.02	0.8162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			0.00000	1,327.857	18.79	0.6538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			0.00000	602.057	18.79	0.3462	36,123,396.00	60,000	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			282.40540	256.123	25.97	0.1632	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,155.50540	4,310.323	25.97	0.8368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			203.00370	174.378	26.64	0.1168	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,068.57250	2,190.045	22.17	0.6802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			493.90190	442.506	22.78	0.2757	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,447.00190	2,576.705	22.78	0.7243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			324.35980	293.752	24.83	0.1884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,597.45980	3,747.952	24.83	0.8116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			316.58540	286.775	25.02	0.1838	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,699.56290	1,812.568	21.50	0.6283	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.00000	610.038	21.62	0.3625	36,602,256.00	60,000	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			0.00000	1,874.238	21.62	0.6375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			619.96760	558.393	21.97	0.3364	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,943.06760	2,062.593	21.97	0.6636	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			585.47250	525.845	22.17	0.3198	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,502.90540	1,609.505	21.10	0.5958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			766.93450	692.678	21.12	0.4030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,510.03450	1,616.878	21.12	0.5970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			764.07590	690.067	21.13	0.4017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,517.17590	1,624.267	21.13	0.5983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			696.46290	628.368	21.50	0.3717	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			714.41210	785.214	19.30	0.4069	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			977.19890	885.487	20.23	0.4893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,090.29890	1,179.687	20.23	0.5107	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			772.68870	697.944	21.09	0.4055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,495.78870	1,602.144	21.09	0.5945	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			769.80540	695.305	21.10	0.4042	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			375.15030	341.113	24.52	0.2072	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,513.35030	3,661.113	24.52	0.7928	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,490.20700	1,364.471	18.90	0.6470	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			598.40700	654.471	18.90	0.3530	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			605.24230	551.291	23.28	0.2872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,951.44230	3,081.391	23.28	0.7128	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			603.59360	549.788	23.29	0.2865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,959.79360	3,089.888	23.29	0.7135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,513.83460	2,355.923	17.60	0.8306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			230.03460	256.023	17.60	0.1694	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,840.35960	1,703.059	18.74	0.6933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			556.55960	603.159	18.74	0.3067	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			606.89170	552.805	23.27	0.2879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,943.09170	3,072.905	23.27	0.7121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			881.53130	817.433	23.19	0.3530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,821.23130	2,942.433	23.19	0.6470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,213.21140	1,126.515	21.66	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,842.91140	1,941.515	21.66	0.5381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			885.62830	821.247	23.16	0.3544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,805.32830	2,926.247	23.16	0.6456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			883.57330	819.337	23.18	0.3537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,813.27330	2,934.337	23.18	0.6463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,114.23160	1,046.158	23.31	0.3911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,894.63160	3,012.258	23.31	0.6089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,111.98050	1,044.060	23.32	0.3905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,902.38050	3,020.160	23.32	0.6095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,109.74320	1,041.968	23.33	0.3898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,910.14320	3,028.068	23.33	0.6102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,984.91410	3,099.854	23.42	0.5786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,341.31100	1,270.292	23.43	0.4208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,992.51100	3,107.592	23.43	0.5792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,338.91400	1,268.044	23.44	0.4202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,000.11400	3,115.344	23.44	0.5798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,997.54030	2,846.626	19.10	0.7657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			588.74030	623.926	19.10	0.2343	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,343.71410	1,272.554	23.42	0.4214	0.00	0	0
Total \$ / R Option												88,845,458.02	139,355	2,152,099
Total \$ / R												2,694,941,155.22	323,969	2,984,274
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.00750		14.00750			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 MAXI On	19/12/2016	Foreign Exchange Future			14.09380		14.27080			0.0000	887,909.40	63	370
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.32380		14.50370			0.0000	644,571.00	45	57
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.59580		14.77690			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,532,480.40	108	427
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			33,562.96130	27,848.446	21.80	0.3031	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			105,482.96130	117,468.446	21.80	0.6969	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			33,312.41490	27,633.987	21.82	0.3012	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			106,232.41490	118,253.987	21.82	0.6988	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			33,063.76090	27,421.230	21.84	0.2992	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			106,983.76090	119,041.230	21.84	0.7008	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			272,952.85940	287,792.757	24.01	0.8291	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			23,212.98540	20,076.527	24.02	0.1702	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			273,842.98540	288,696.527	24.02	0.8298	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			23,433.06470	20,269.529	23.99	0.1717	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			272,063.06470	286,889.529	23.99	0.8283	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			23,322.85940	20,172.757	24.01	0.1709	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			56,235.32830	50,476.186	22.32	0.3088	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			215,545.32830	227,896.186	22.32	0.6912	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			56,030.10730	50,289.751	22.33	0.3079	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			216,340.10730	228,709.751	22.33	0.6921	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			55,826.22940	50,104.138	22.34	0.3069	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			217,136.22940	229,524.138	22.34	0.6931	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,532,480.40	108	427
£ / R On	19/09/2016	Foreign Exchange Future			18.33110		18.33110			0.0000	0.00	0	0
£ / R On	05/10/2016	Foreign Exchange Future			17.99830		18.38040			0.0000	0.00	0	117
£ / R On	27/10/2016	Foreign Exchange Future			18.08400		18.46640			0.0000	0.00	0	41
£ / R On	19/12/2016	Foreign Exchange Future			18.28470		18.66990			0.0000	2,980,406.10	163	57,593
£ / R On	13/03/2017	Foreign Exchange Future			18.62040		19.01280			0.0000	55,861.20	3	3,508
£ / R On	25/04/2017	Foreign Exchange Future			18.79690		19.19120			0.0000	0.00	0	73
£ / R On	19/06/2017	Foreign Exchange Future			19.01730		19.41410			0.0000	0.00	0	12,625
£ / R On	18/12/2017	Foreign Exchange Future			19.87710		20.28490			0.0000	0.00	0	0
Total £ / R Future											3,036,267.30	166	73,957
£ / R On	05/10/2016	Foreign Exchange Option	17.92	Put			95.25480	219.782	17.70	0.4445	0.00	0	0
£ / R On	05/10/2016	Foreign Exchange Option	17.92	Call			555.65480	298.082	17.70	0.5555	0.00	0	0
£ / R On	27/10/2016	Foreign Exchange Option	19.22	Call			174.59780	95.155	19.17	0.1667	0.00	0	0
£ / R On	27/10/2016	Foreign Exchange Option	19.22	Put			928.19780	1,231.155	19.17	0.8333	0.00	0	0
£ / R On	19/12/2016	Foreign Exchange Option	17.13	Call			1,668.81680	1,348.612	17.22	0.7898	0.00	0	0
£ / R On	19/12/2016	Foreign Exchange Option	17.13	Put			128.91680	193.912	17.22	0.2102	0.00	0	4,885
£ / R On	19/12/2016	Foreign Exchange Option	18.41	Call			801.32280	597.665	18.12	0.4877	0.00	0	0
£ / R On	19/12/2016	Foreign Exchange Option	18.41	Put			541.42280	722.965	18.12	0.5123	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			89.16060	52.815	20.52	0.0671	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,276.74200	8,659.969	29.91	0.9944	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,017.94780	4,401.369	24.15	0.9578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			39.42320	39.243	25.95	0.0428	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,379.52320	4,764.543	25.95	0.9572	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			40.44490	29.660	29.91	0.0297	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,830.54490	6,204.960	29.91	0.9703	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.64200	4.669	29.91	0.0056	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,829.26060	3,178.115	20.52	0.9329	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			37.76750	35.899	24.05	0.0422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,997.86750	4,381.200	24.05	0.9578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			37.80750	35.984	24.10	0.0422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,007.90750	4,391.284	24.10	0.9578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			37.84780	36.069	24.15	0.0422	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			119.80960	91.607	23.02	0.0737	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,847.00960	5,211.207	23.02	0.9263	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			119.30970	91.212	23.03	0.0734	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,856.50970	5,220.812	23.03	0.9266	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			118.81220	90.821	23.04	0.0731	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,866.01220	5,230.421	23.04	0.9269	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			207.18040	175.415	24.11	0.1118	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,995.98040	5,358.514	24.11	0.8882	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			4,605.90000	5,002.700		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			4,615.90000	5,012.700		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			4,625.90000	5,022.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			778.06730	679.466	24.84	0.2390	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,633.16730	5,942.366	24.84	0.7610	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			777.16530	677.849	24.84	0.2386	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,642.26530	5,950.748	24.84	0.7614	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			776.27320	676.234	24.84	0.2381	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,651.37320	5,959.134	24.84	0.7619	0.00	0	0
Total £ / R Option												0.00	0	14,655
Total £ / R												3,036,267.30	166	88,612
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13778		0.13778			0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13912		0.14077			0.0000	0.00	0	21,495
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14198		0.14369			0.0000	1,135.87	8	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14537		0.14709			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14858		0.15034			0.0000	0.00	0	0
Total ¥ / R Future												1,135.87	8	22,855
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.75	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	19/12/2016	Foreign Exchange Option	0.41	Put			26,922.60000	27,088.200	22.75	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.75	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,922.60000	28,088.200	22.75	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.75	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,922.60000	29,088.200	22.75	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			920.02970	831.248	18.75	0.5688	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			551.32970	632.848	18.75	0.4312	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			514.53040	455.520	19.73	0.3688	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,145.83040	1,257.120	19.73	0.6312	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			277.64280	240.129	20.61	0.2212	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,908.94280	2,041.729	20.61	0.7788	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			562.86330	505.481	20.65	0.3268	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,853.86330	1,968.581	20.65	0.6732	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			356.59670	313.913	21.23	0.2230	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,647.59670	2,777.013	21.23	0.7770	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			876.77160	798.281	19.94	0.4617	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,167.77160	1,261.381	19.94	0.5383	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,250.83920	1,160.920	20.75	0.5230	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,216.53920	1,302.420	20.75	0.4770	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			883.57980	811.928	21.29	0.4042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,849.27980	1,953.428	21.29	0.5958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			620.29260	563.334	21.81	0.3049	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,585.99260	2,704.834	21.81	0.6951	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,135.87	8	22,855
€ / R	On	19/09/2016	Foreign Exchange Future			15.65390		15.65390			0.0000	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Future			15.50950		15.72720			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.72840		15.94750			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.80450		16.02470			0.0000	58,998,198.50	3,733	47,135
€ / R	On	13/03/2017	Foreign Exchange Future			16.12580		16.35030			0.0000	80,629.00	5	8,750
€ / R	On	19/06/2017	Foreign Exchange Future			16.50690		16.73390			0.0000	532,479,580.20	32,258	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			16.86900		17.09990			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.28970		17.52410			0.0000	0.00	0	0
Total € / R Future												591,558,407.70	35,996	134,005
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			9.88240	4.074	25.66	0.0174	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,262.68240	1,474.574	25.66	0.9826	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			419.75980	330.173	19.79	0.3711	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			712.25980	841.773	19.79	0.6289	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,280.51260	1,437.794	20.92	0.7422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			303.01240	240.472	20.94	0.2562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,288.31240	1,445.972	20.94	0.7438	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			17.36710	13.293	25.80	0.0188	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			5.54340	4.135	25.80	0.0065	0.00	0	2,961

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,880.84340	6,099.635	25.80	0.9935	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			307.42870	244.127	20.90	0.2595	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,272.72870	1,429.627	20.90	0.7405	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,203.41900	1,356.784	20.75	0.7254	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			305.21260	242.294	20.92	0.2578	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			471.31410	381.093	19.91	0.3727	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			846.61410	976.593	19.91	0.6273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			438.56550	353.421	20.08	0.3512	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			913.86550	1,048.921	20.08	0.6488	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			328.11900	261.284	20.75	0.2746	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,792.66710	5,008.793	25.80	0.9812	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			278.53070	236.631	22.27	0.1868	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,638.23070	2,820.831	22.27	0.8132	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			281.16640	238.899	22.25	0.1884	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,620.86640	2,803.099	22.25	0.8116	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			279.84510	237.762	22.26	0.1876	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,629.54510	2,811.962	22.26	0.8124	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			470.52610	421.660	22.26	0.2458	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,926.62610	3,104.760	22.26	0.7542	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			468.98460	420.293	22.27	0.2451	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,935.08460	3,113.393	22.27	0.7549	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			472.07380	423.037	22.24	0.2465	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,918.17380	3,096.137	22.24	0.7535	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			673.45100	617.758	22.10	0.2944	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,043.55100	3,218.758	22.10	0.7056	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			671.67800	616.165	22.11	0.2938	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,051.77800	3,227.165	22.11	0.7062	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			675.23010	619.362	22.09	0.2951	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,035.33010	3,210.362	22.09	0.7049	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,919.37830	2,048.115	20.75	0.5299	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,380.23240	1,274.053	20.73	0.4719	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,906.13240	2,034.353	20.73	0.5281	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,376.84680	1,270.933	20.74	0.4710	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,912.74680	2,041.233	20.74	0.5290	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,373.47830	1,267.815	20.75	0.4701	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												591,558,407.70	35,996	140,377
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.59910		10.59910			0.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.62260		10.76850			0.0000	50,021,823.40	4,709	11,832
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.77550		10.92330			0.0000	140,081.50	13	3,392
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.95690		11.10460			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.12560		11.27510			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.35370		11.50430			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												50,161,904.90	4,722	15,315
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			377.46070	294.955	14.87	0.4957	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			268.96070	332.355	14.87	0.5043	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			372.17080	290.753	14.89	0.4907	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			273.67080	338.153	14.89	0.5093	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			366.93090	286.602	14.91	0.4857	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			278.43090	344.002	14.91	0.5143	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,183.58410	1,299.493	16.76	0.7964	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			165.31760	133.631	16.78	0.2019	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,192.01760	1,308.131	16.78	0.7981	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			163.76460	132.282	16.80	0.2001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,200.46460	1,316.782	16.80	0.7999	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			166.88410	134.993	16.76	0.2036	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,262.08830	1,366.569	16.86	0.7230	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			300.76260	257.181	16.83	0.2804	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,246.16260	1,350.281	16.83	0.7196	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			298.71770	255.318	16.85	0.2787	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,254.11770	1,358.418	16.85	0.7213	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			296.68830	253.469	16.86	0.2770	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			419.38420	367.041	16.88	0.3267	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,314.28420	1,411.441	16.88	0.6733	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			417.05730	364.963	16.89	0.3252	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,321.95730	1,419.363	16.89	0.6748	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			414.74500	362.902	16.91	0.3236	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,329.64500	1,427.302	16.91	0.6764	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,066.64780	1,146.323	16.75	0.5575	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			697.54190	626.885	16.76	0.4408	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,073.24190	1,153.185	16.76	0.5592	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			704.37070	633.178	16.73	0.4442	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,060.07070	1,139.478	16.73	0.5558	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			700.94780	630.023	16.75	0.4425	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												50,161,904.90	4,722	15,315
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.65050		10.65050			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.66700		10.82590			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.84800		11.00960			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.06200		11.22460			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			33.47990	22.826	19.42	0.0543	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,717.57990	1,865.826	19.42	0.9457	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			33.00450	22.489	19.44	0.0536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,727.10450	1,875.489	19.44	0.9464	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			32.53620	22.157	19.46	0.0529	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,736.63620	1,885.157	19.46	0.9471	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			103.45610	82.863	18.99	0.1242	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,823.85610	1,964.863	18.99	0.8758	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			102.56730	82.139	19.01	0.1232	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,832.96730	1,974.139	19.01	0.8768	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			101.68520	81.422	19.03	0.1222	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,842.08520	1,983.422	19.03	0.8778	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			444.11450	382.381	16.93	0.3714	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			949.51450	1,050.381	16.93	0.6286	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			441.13370	379.852	16.95	0.3694	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			956.53370	1,057.852	16.95	0.6306	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			438.17690	377.343	16.96	0.3674	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			963.57690	1,065.343	16.96	0.6326	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	n	19/12/2016	Foreign Exchange Future			608.39880		515.57530			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	n	03/10/2016	Foreign Exchange Future			51.27210		56.33490			0.0000	0.00	0	30,000
Total CF CANDO CAHA Future												0.00	0	30,000
Total CF CANDO CAHA												0.00	0	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.29390		14.29390			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			14.46820		14.64000			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.78190		14.95810			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.15250		15.33040			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			103.89570	77.634	22.19	0.1063	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,163.89570	2,309.434	22.19	0.8937	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			105.74390	79.118	22.17	0.1080	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,145.74390	2,290.918	22.17	0.8920	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			104.81500	78.374	22.18	0.1072	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,154.81500	2,300.174	22.18	0.8928	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			261.65280	227.042	22.20	0.1942	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,373.55280	2,515.142	22.20	0.8058	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			264.36650	229.438	22.17	0.1960	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,356.26650	2,497.538	22.17	0.8040	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			263.00730	228.235	22.18	0.1951	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,364.90730	2,506.335	22.18	0.8049	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			836.48850	761.557	20.44	0.4281	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,396.08850	1,499.057	20.44	0.5719	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			842.98460	767.562	20.41	0.4308	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,382.58460	1,485.062	20.41	0.5692	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			839.72730	764.556	20.43	0.4294	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,389.32730	1,492.055	20.43	0.5706	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.10140		2.10140			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.09090		2.12030			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.11350		2.14330			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.14150		2.17110			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,568.69160	3,842.812	20.72	0.9416	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			82.07600	59.750	20.54	0.0665	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,379.07600	3,650.750	20.54	0.9335	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			76.70220	55.636	20.63	0.0623	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,473.70220	3,746.635	20.63	0.9377	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			71.69160	51.812	20.72	0.0584	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			225.41430	184.425	19.74	0.1345	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,592.41430	3,849.425	19.74	0.8655	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			215.79170	176.418	19.81	0.1293	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,682.79170	3,941.418	19.81	0.8707	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			206.61000	168.784	19.89	0.1243	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,773.61000	4,033.784	19.89	0.8757	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,096.70730	963.833	18.60	0.4208	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,785.70730	1,948.833	18.60	0.5792	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,061.82410	932.655	18.66	0.4105	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,850.82410	2,017.655	18.66	0.5895	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,029.11430	903.375	18.73	0.4004	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,918.11430	2,088.375	18.73	0.5996	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.08580		2.11530			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			657.97050	514.086	17.25	0.4537	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			604.97050	756.086	17.25	0.5463	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			613.35710	477.323	17.38	0.4296	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			660.35710	819.323	17.38	0.5704	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			571.23550	442.877	17.50	0.4061	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			718.23550	884.877	17.50	0.5939	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.10130		2.10130			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.12040		2.15420			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.16410		2.19760			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			88.83530	49.381	19.10	0.0592	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,246.83530	3,545.381	19.10	0.9408	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			83.14040	45.255	19.15	0.0548	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,341.14040	3,641.255	19.15	0.9452	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			77.82820	41.460	19.20	0.0507	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,435.82820	3,737.460	19.20	0.9493	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,384.53660	1,582.865	16.97	0.6223	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			727.64670	596.569	17.07	0.3645	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,451.64670	1,655.569	17.07	0.6355	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			696.09780	570.476	17.17	0.3516	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,520.09780	1,729.476	17.17	0.6484	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			760.53660	623.865	16.97	0.3777	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.80570		1.80570			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.81850		1.84090			0.0000	14,253,403.00	7,838	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84950		1.87210			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.88520		1.90790			0.0000	0.00	0	0
Total HK\$/R Future												14,253,403.00	7,838	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			139.06150	111.090	24.10	0.1109	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,930.06150	3,126.090	24.10	0.8891	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			131.12240	104.680	24.24	0.1051	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,022.12240	3,219.680	24.24	0.8949	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			123.67390	98.676	24.38	0.0995	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,114.67390	3,313.676	24.38	0.9005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			351.21520	305.075	22.98	0.2003	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,030.21520	3,210.075	22.98	0.7997	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			338.16850	293.410	23.09	0.1936	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,117.16850	3,298.410	23.09	0.8064	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			325.68010	282.254	23.20	0.1870	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	Put			3,204.68010	3,387.254	23.20	0.8130	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,108.04610	1,002.956	20.33	0.4467	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,629.04610	1,750.956	20.33	0.5533	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,074.81660	972.599	20.43	0.4360	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,695.81660	1,820.599	20.43	0.5640	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,042.65920	943.270	20.54	0.4254	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,763.65920	1,891.270	20.54	0.5746	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												14,253,403.00	7,838	7,100
KES / R	On	19/09/2016	Foreign Exchange Future			0.13830		0.13830			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.13730		0.13830			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13710		0.13820			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13770		0.13930			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.25930		10.25930			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.27600		10.40400			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.41220		10.54240			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.57510		10.70550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			183.38140	141.573	17.10	0.2751	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			629.38140	715.573	17.10	0.7249	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			180.80150	139.498	17.12	0.2718	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			636.80150	723.498	17.12	0.7282	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			178.25500	137.450	17.15	0.2685	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			644.25500	731.450	17.15	0.7315	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			279.58220	233.470	16.94	0.3153	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			827.18220	911.270	16.94	0.6847	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			276.92290	231.232	16.96	0.3128	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			834.52290	919.032	16.96	0.6872	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			274.36920	229.018	16.98	0.3104	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			841.96920	926.818	16.98	0.6896	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			523.02570	459.923	16.90	0.4366	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			757.52570	824.823	16.90	0.5634	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			519.39090	456.613	16.91	0.4342	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			763.89090	831.513	16.91	0.5658	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			515.77980	453.329	16.93	0.4319	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			770.27980	838.229	16.93	0.5681	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			1.31950		1.31950			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32810		1.33680			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34140		1.35030			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35750		1.36620			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			632.00000	719.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			732.00000	819.000		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			832.00000	919.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			697.00000	786.000		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			797.00000	886.000		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			897.00000	986.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			138.00000	225.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			238.00000	325.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			338.00000	425.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29740		1.30830			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30000		1.31090			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30290		1.31380			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12140		1.12290			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12580		1.12730			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13090		1.13240			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,266
Total QUANTO € / \$												0.00	0	13,266
RAIN	On	19/09/2016	Foreign Exchange Future			24,487.42000		24,487.42000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,594.37000		24,939.43000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.28790		10.28790			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.35130		10.48510			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.52000		10.65570			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			55.41620	40.107	19.20	0.0909	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,380.31620	1,498.807	19.20	0.9091	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			54.54500	39.458	19.21	0.0896	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,389.44500	1,508.158	19.21	0.9104	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			53.68770	38.820	19.23	0.0884	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,398.58770	1,517.520	19.23	0.9116	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			359.33550	304.394	17.06	0.3774	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			693.63550	774.394	17.06	0.6226	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			356.09490	301.535	17.08	0.3747	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			700.39490	781.535	17.08	0.6253	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			352.88190	298.704	17.09	0.3719	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			707.18190	788.704	17.09	0.6281	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.70390		4.70390			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.65790		4.70660			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.65560		4.70260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			17.57750	13.765	17.52	0.0779	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			600.97750	645.865	17.52	0.9221	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			16.92720	13.261	17.56	0.0753	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			610.32720	655.361	17.56	0.9247	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			16.30090	12.776	17.61	0.0729	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			619.70090	664.876	17.61	0.9271	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			134.86160	116.026	15.42	0.3631	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			292.26160	320.426	15.42	0.6369	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			131.57930	113.077	15.44	0.3561	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			298.97930	327.477	15.44	0.6439	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			128.36540	110.193	15.46	0.3492	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			305.76540	334.593	15.46	0.6508	0.00	0	0
Total TRY / 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 TRY / R									0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.37540		1.37540			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.35520		1.34110			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.32020		1.30700			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.25670		1.24300			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3,266,639,296.37	233,452	1,157,108
Total Options									88,845,458.02	139,355	2,173,126
Grand Total:									3,355,484,754.39	372,807	3,330,234