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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/09/2016 Foreign Exchange Future			13.72800		13.92190			0.0000	0.00	0	0
\$ / R On 22/09/2016 Foreign Exchange Future			13.71750		13.85840			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			13.72520		13.86940			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.72800		13.87210			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.73070		13.87480			0.0000	137,307,000.00	10,000	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.73340		13.87750			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			13.74130		13.88550			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.74390		13.88820			0.0000	274,878,000.00	20,000	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.74660		13.89090			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.75180		13.89630			0.0000	550,072,000.00	40,000	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.75980		13.90440			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.76500		13.90980			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.76770		13.91250			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.77030		13.91520			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			13.78350		13.92860			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.78880		13.87390			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.80210		13.94760			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.80480		13.95030			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			13.83430		13.98050			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.84240		13.98870			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			13.86110		14.00790			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	28/11/2016	Foreign Exchange Future			13.89060		14.03760			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future			13.92790		14.07510			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.93060		14.07770			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.93320		14.08040			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.94660		14.09380			0.0000	1,486,721,506.60	106,601	477,372
\$ / R	On	13/01/2017	Foreign Exchange Future			14.01410		14.16210			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.04650		14.19500			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.17380		14.32380			0.0000	145,465,709.40	10,263	91,484
\$ / R	On	12/04/2017	Foreign Exchange Future			14.25520		14.40690			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.29050		14.44300			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.44000		14.59580			0.0000	670,348,120.00	46,423	151,045
\$ / R	On	12/07/2017	Foreign Exchange Future			14.50290		14.66000			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.68930		14.84990			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.02570		15.18500			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.37050		15.52390			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.71540		15.86270			0.0000	0.00	0	70
Total \$ / R Future												3,264,792,336.00	233,287	756,374
\$ / R	On	21/09/2016	Foreign Exchange Option	13.92	Call			0.00000	0.000	35.00	0.0000	0.00	0	0
\$ / R	On	21/09/2016	Foreign Exchange Option	13.92	Put			0.00000	192.000	35.00	1.0000	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			35.44550	13.267	47.75	0.0852	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			377.04550	495.767	47.75	0.9148	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			10.06300	6.235	28.39	0.0323	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			830.66300	971.035	28.39	0.9677	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.05940	0.050	58.80	0.0002	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,537.95940	4,682.050	58.80	0.9998	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,072.20770	1,928.132	34.61	0.9993	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.10770	0.132	34.61	0.0007	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			417.50170	302.580	21.80	0.7156	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			45.40170	74.580	21.80	0.2844	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.09150	0.076	58.80	0.0003	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,377.99150	4,522.076	58.80	0.9997	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			321.53270	221.947	21.38	0.5891	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			86.73270	131.247	21.38	0.4109	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			9.04870	4.786	27.59	0.0220	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,131.54870	1,271.386	27.59	0.9780	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			4.27550	2.292	29.59	0.0107	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,426.77550	1,568.892	29.59	0.9893	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			73.61780	41.431	23.21	0.1599	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			446.11780	558.031	23.21	0.8401	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			35.49030	19.076	24.40	0.0810	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			657.99030	785.676	24.40	0.9190	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			25.09000	14.003	24.37	0.0552	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			899.59000	1,032.704	24.37	0.9448	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			80.33300	47.182	22.08	0.1647	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			494.83300	605.882	22.08	0.8353	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	03/10/2016	Foreign Exchange Option	14.45	Call			54.79570	30.689	22.61	0.1139	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			619.29570	739.389	22.61	0.8861	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			36.05380	20.393	23.52	0.0784	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			760.55380	889.093	23.52	0.9216	0.00	0	18,400
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			37.37710	21.587	23.62	0.0793	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			799.17710	927.686	23.62	0.9207	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			41.98670	24.379	23.35	0.0886	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			753.78670	880.479	23.35	0.9114	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			0.00000	399.226	19.11	0.7394	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			0.00000	82.626	19.11	0.2606	2,644,019.20	32,000	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			419.43280	314.448	19.50	0.6469	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			88.53280	127.848	19.50	0.3531	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			0.00000	188.008	20.27	0.4617	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			0.00000	251.408	20.27	0.5383	2,514,085.00	10,000	5,000
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			278.22810	204.090	21.70	0.4467	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			231.92810	302.290	21.70	0.5533	12,091,596.00	40,000	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			267.89680	198.744	20.89	0.4251	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			263.49680	338.944	20.89	0.5749	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			144.09840	101.082	22.02	0.2509	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			489.69840	591.282	22.02	0.7491	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			72.41150	45.764	22.83	0.1303	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			778.01150	895.964	22.83	0.8697	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			282.21990	209.998	20.79	0.4426	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			247.81990	320.198	20.79	0.5574	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			81.19850	54.045	22.76	0.1437	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			781.39850	899.045	22.76	0.8563	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			115.73790	81.711	22.30	0.1995	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			643.23790	754.011	22.30	0.8005	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			11.89790	7.454	25.64	0.0230	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,786.69790	1,927.154	25.64	0.9770	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			113.63100	82.741	21.95	0.1857	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			765.03100	879.241	21.95	0.8143	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			0.00000	272.698	19.70	0.4698	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			0.00000	353.898	19.70	0.5302	7,077,970.00	20,000	10,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.85340	0.566	32.79	0.0015	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,823.25340	4,968.466	32.79	0.9985	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.73980	0.488	32.79	0.0013	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,903.13980	5,048.388	32.79	0.9987	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,149.39640	2,004.332	21.05	0.9926	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			1.79640	2.232	21.05	0.0074	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			589.41420	489.400	18.72	0.6594	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			141.81420	187.300	18.72	0.3406	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			85.99910	64.153	22.45	0.1346	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,095.69910	1,219.353	22.45	0.8654	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			74.58230	55.289	22.71	0.1181	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,184.28230	1,310.489	22.71	0.8819	0.00	0	9,960

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\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			12.20700	8.066	24.11	0.0214	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,201.90700	2,343.266	24.11	0.9786	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			778.26520	663.456	18.31	0.7709	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			77.96520	108.656	18.31	0.2291	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			229.92190	180.810	20.52	0.3226	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			529.62190	626.010	20.52	0.6774	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			27.69210	20.505	25.62	0.0411	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,347.19210	2,486.205	25.62	0.9589	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			25.79010	19.039	25.73	0.0384	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,405.29010	2,544.739	25.73	0.9616	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			137.53560	109.904	22.94	0.1838	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,107.03560	1,225.604	22.94	0.8162	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			622.15300	533.277	19.77	0.6095	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			233.45300	290.877	19.77	0.3905	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			317.61850	264.754	21.16	0.3702	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			578.91850	672.354	21.16	0.6298	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			87.24540	69.500	23.85	0.1138	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,679.34540	1,808.400	23.85	0.8862	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			16.67310	11.924	25.94	0.0232	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,098.77310	3,240.824	25.94	0.9768	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			881.09090	774.519	18.95	0.7355	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			133.19090	173.420	18.95	0.2645	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			762.74660	669.041	18.95	0.6516	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			225.14660	278.441	18.95	0.3484	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			2.29420	1.361	27.41	0.0028	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,364.69420	5,510.761	27.41	0.9972	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,248.43610	2,104.034	20.24	0.9720	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.83610	13.434	20.24	0.0280	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			304.06320	261.520	21.50	0.3044	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			978.96320	1,083.620	21.50	0.6956	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			419.80340	364.497	20.70	0.3954	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			712.10340	803.897	20.70	0.6046	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,502.60800	1,371.417	18.29	0.8758	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			62.20800	78.217	18.29	0.1242	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,493.55770	1,362.944	18.29	0.8739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			63.15770	79.744	18.29	0.1261	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,484.51900	1,354.494	18.30	0.8719	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			64.11900	81.294	18.30	0.1281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,133.31820	2,262.825	24.23	0.8740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			109.31780	92.714	24.39	0.1183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,215.51780	2,346.114	24.39	0.8817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			147.75050	125.867	23.69	0.1554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,863.95050	1,989.267	23.69	0.8446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			143.21450	121.942	23.77	0.1512	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,899.41450	2,025.342	23.77	0.8488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			142.10380	120.982	23.78	0.1501	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	15.86	Put			1,908.30380	2,034.382	23.78	0.8499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			178.34230	152.406	23.27	0.1838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,654.54230	1,775.806	23.27	0.8162	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			163.57120	139.575	23.46	0.1702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,749.77120	1,872.975	23.46	0.8298	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			148.90800	126.868	23.68	0.1565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,855.10800	1,980.268	23.68	0.8435	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			203.30500	174.713	22.96	0.2068	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,509.50500	1,628.113	22.96	0.7932	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			191.33280	163.821	23.10	0.1956	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,577.53280	1,697.221	23.10	0.8044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			188.45900	161.208	23.14	0.1930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,594.65900	1,714.608	23.14	0.8070	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			236.87750	204.387	22.56	0.2367	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,343.07750	1,457.786	22.56	0.7633	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			235.06570	202.800	22.58	0.2351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,351.26570	1,466.200	22.58	0.7649	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			222.79020	192.044	22.73	0.2244	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,408.99020	1,525.444	22.73	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			280.64380	242.856	22.10	0.2741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,166.84380	1,276.256	22.10	0.7259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			276.33990	239.064	22.14	0.2705	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,182.53990	1,292.464	22.14	0.7295	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			255.81550	221.011	22.35	0.2531	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,262.01550	1,374.411	22.35	0.7469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			322.61760	279.916	21.73	0.3085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,028.81760	1,133.316	21.73	0.6915	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			307.96010	266.956	21.85	0.2967	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,074.16010	1,180.356	21.85	0.7033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			296.26160	256.628	21.95	0.2871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,112.46160	1,220.028	21.95	0.7129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			359.80710	312.705	21.43	0.3378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			926.00710	1,026.105	21.43	0.6622	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			351.49650	305.368	21.50	0.3314	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			947.69650	1,048.768	21.50	0.6686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			348.76870	302.959	21.52	0.3292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			954.96870	1,056.359	21.52	0.6708	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			423.60130	369.577	21.01	0.3859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			779.80130	872.977	21.01	0.6141	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			407.48680	355.175	21.11	0.3740	355,175.40	1,000	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			813.68680	908.575	21.11	0.6260	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			368.31100	320.255	21.37	0.3444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			904.51100	1,003.655	21.37	0.6556	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			475.66440	416.249	20.70	0.4232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			681.86440	769.649	20.70	0.5768	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			464.79250	406.484	20.77	0.4156	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	14.33	Put			700.99250	789.884	20.77	0.5844	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			461.22060	403.277	20.79	0.4131	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			707.42060	796.677	20.79	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			513.63660	450.421	20.50	0.4494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			619.83660	703.821	20.50	0.5506	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			501.96040	439.900	20.56	0.4414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			638.16040	723.300	20.56	0.5586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			494.31290	433.017	20.60	0.4362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			650.51290	736.417	20.60	0.5638	1,531,747.78	2,080	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			554.37490	487.200	20.30	0.4765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			560.57490	640.600	20.30	0.5235	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			546.00100	479.628	20.34	0.4710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			572.20100	653.028	20.34	0.5290	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			521.56150	457.562	20.46	0.4547	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			607.76150	690.962	20.46	0.5453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			599.08120	526.723	20.10	0.5044	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			505.28120	580.123	20.10	0.4956	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			563.08410	494.880	20.26	0.4820	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			549.28410	628.280	20.26	0.5180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			558.71370	491.028	20.28	0.4792	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			554.91370	634.428	20.28	0.5208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			751.36000	665.777	19.60	0.5920	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			357.56000	419.177	19.60	0.4080	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			724.03330	640.603	19.68	0.5772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			380.23330	444.003	19.68	0.4228	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			713.32580	630.750	19.71	0.5713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			389.52580	454.150	19.71	0.4287	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			973.02180	870.513	19.02	0.6986	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			219.22180	263.913	19.02	0.3014	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			966.12750	864.262	19.04	0.6957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			222.32750	267.662	19.04	0.3043	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			868.63080	774.377	19.28	0.6515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			274.83080	327.777	19.28	0.3485	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,007.93720	902.253	18.94	0.7131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			204.13720	245.653	18.94	0.2869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,000.89740	895.841	18.96	0.7102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			207.09740	249.241	18.96	0.2898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			993.88440	889.460	18.97	0.7073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			210.08440	252.860	18.97	0.2927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,568.84210	1,435.809	18.46	0.8786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			65.04210	79.209	18.46	0.1214	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,224.26510	1,106.849	18.72	0.7901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			130.46510	160.249	18.72	0.2099	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,058.02950	948.695	18.86	0.7327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			184.22950	222.095	18.86	0.2673	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,311.67160	2,168.660	19.74	0.9611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.87160	22.060	19.74	0.0389	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,650.48060	1,514.678	18.52	0.8931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			56.68060	68.078	18.52	0.1069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00210	0.001	28.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,846.20210	12,993.401	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.68320	1.154	28.96	0.0021	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,147.88320	7,294.554	28.96	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.57750	1.078	28.96	0.0019	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,207.77750	7,354.478	28.96	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.23450	0.149	28.96	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,916.43450	9,063.549	28.96	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.69580	1.883	28.96	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,708.89580	6,855.283	28.96	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.42390	1.686	28.96	0.0029	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,808.62390	6,955.086	28.96	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			2.17850	1.508	28.96	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,908.37850	7,054.908	28.96	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			5.26550	3.778	28.96	0.0061	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,071.46550	6,217.178	28.96	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			4.55570	3.249	28.96	0.0053	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,210.75570	6,356.649	28.96	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			4.28040	3.045	28.96	0.0050	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,270.48040	6,416.445	28.96	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			7.52980	5.481	28.96	0.0086	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,723.72980	5,868.881	28.96	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			6.53090	4.727	28.96	0.0075	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,862.73090	6,008.127	28.96	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			5.71720	4.115	28.96	0.0066	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,991.91720	6,137.515	28.96	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			13.16840	9.810	28.96	0.0146	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,169.36840	5,313.210	28.96	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			8.41480	6.154	28.96	0.0096	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,614.61480	5,759.554	28.96	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			8.00100	5.839	28.96	0.0091	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,664.20100	5,809.239	28.96	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			17.13440	12.906	28.96	0.0186	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,903.33440	5,046.306	28.96	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			16.80590	12.648	28.96	0.0183	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,923.00590	5,066.048	28.96	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			14.52420	10.865	28.96	0.0160	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,070.72420	5,214.265	28.96	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			29.44880	22.696	28.96	0.0308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,345.64880	4,486.096	28.96	0.9692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			28.36910	21.829	28.96	0.0297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,384.56910	4,525.229	28.96	0.9703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			18.68840	14.128	28.96	0.0202	0.00	0	17,000

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	18.89	Put			4,814.88840	4,957.528	28.96	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			35.41410	30.375	28.73	0.0400	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,001.61410	4,143.775	28.73	0.9600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			34.77380	29.823	28.84	0.0392	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,040.97380	4,183.223	28.84	0.9608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			34.45990	29.553	28.89	0.0389	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,060.65990	4,202.953	28.89	0.9611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			41.64440	35.748	27.86	0.0473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,667.84440	3,809.148	27.86	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			36.40800	31.232	28.58	0.0412	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,942.60800	4,084.632	28.58	0.9588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			35.90590	30.799	28.66	0.0406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,972.10590	4,114.199	28.66	0.9594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			46.32190	39.783	27.32	0.0527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,462.52190	3,603.183	27.32	0.9473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			42.90840	36.838	27.71	0.0488	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,609.10840	3,750.238	27.71	0.9512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			42.26960	36.287	27.78	0.0480	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,638.46960	3,779.687	27.78	0.9520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			61.25300	52.673	26.02	0.0699	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,967.45300	3,106.073	26.02	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			49.33680	42.385	27.02	0.0562	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,345.53680	3,485.785	27.02	0.9438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			46.56330	39.991	27.30	0.0530	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,452.76330	3,593.391	27.30	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			64.54930	55.522	25.79	0.0736	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,880.74930	3,018.922	25.79	0.9264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			63.05520	54.231	25.89	0.0719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,919.25520	3,057.631	25.89	0.9281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			62.68970	53.914	25.91	0.0715	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,928.88970	3,067.314	25.91	0.9285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			71.89090	60.743	25.40	0.0804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,738.09090	2,874.143	25.40	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			71.36710	60.376	25.43	0.0799	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,747.56710	2,883.776	25.43	0.9201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			68.31280	58.229	25.58	0.0771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,804.51280	2,941.629	25.58	0.9229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			85.20800	72.037	24.98	0.0941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,521.40800	2,655.437	24.98	0.9059	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			83.94630	70.959	25.02	0.0928	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,540.14630	2,674.359	25.02	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			75.68140	63.896	25.27	0.0843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,671.88140	2,807.296	25.27	0.9157	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			100.53930	85.174	24.59	0.1096	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,316.73930	2,448.574	24.59	0.8904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			93.92800	79.505	24.75	0.1030	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	16.40	Put		2,400.12800	2,532.905	24.75	0.8970	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		89.11650	75.383	24.87	0.0981	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,465.31650	2,598.783	24.87	0.9019	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		127.47830	108.353	24.03	0.1361	0.00	0	26,436	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,033.67830	2,161.753	24.03	0.8639	0.00	0	32,950	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		117.11820	99.425	24.23	0.1260	0.00	0	7,150	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		727.23000	648.371	19.76	0.5385	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		515.13000	584.271	19.76	0.4615	0.00	0	2,000	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		165.35550	143.106	23.76	0.1559	0.00	0	2,000	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,173.25550	2,299.006	23.76	0.8441	0.00	0	0	
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		229.09260	200.263	23.10	0.2003	0.00	0	1,000	
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,924.09260	2,043.763	23.10	0.7997	0.00	0	0	
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		704.39380	629.946	19.91	0.5104	0.00	0	0	
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		609.39380	683.446	19.91	0.4896	0.00	0	1,000	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		659.43030	595.928	20.53	0.4352	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		985.63030	1,072.128	20.53	0.5648	0.00	0	100	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		459.48370	413.879	21.73	0.3234	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,485.68370	1,590.079	21.73	0.6766	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		880.49550	800.098	19.66	0.5423	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		656.69550	726.298	19.66	0.4577	0.00	0	46,000	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		751.99970	681.325	20.13	0.4821	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		828.19970	907.525	20.13	0.5179	0.00	0	45,132	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		378.66300	338.512	22.35	0.2729	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,794.86300	1,904.712	22.35	0.7271	0.00	0	3,200	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		488.15980	439.975	21.52	0.3405	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,394.35980	1,496.175	21.52	0.6595	0.00	0	90	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		461.80130	415.985	21.71	0.3248	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,478.00130	1,582.185	21.71	0.6752	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		227.62350	202.254	23.80	0.1743	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,653.82350	2,778.454	23.80	0.8257	0.00	0	1,800	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		457.18290	411.785	21.75	0.3221	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,493.38290	1,597.985	21.75	0.6779	0.00	0	7,160	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		386.15500	345.705	22.30	0.2778	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,762.35500	1,871.905	22.30	0.7222	0.00	0	6,370	
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		125.76770	113.013	27.38	0.0970	0.00	0	90	
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,231.96770	4,369.213	27.38	0.9030	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		367.19830	328.023	22.44	0.2657	0.00	0	180	
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,843.39830	1,954.223	22.44	0.7343	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		296.22510	263.904	23.04	0.2204	0.00	0	45,132	
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,192.42510	2,310.104	23.04	0.7796	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		75.24920	62.737	27.38	0.0587	0.00	0	3,200	
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,131.44920	5,268.937	27.38	0.9413	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		201.72760	179.076	24.16	0.1562	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,877.92760	3,005.276	24.16	0.8438	0.00	0	0	
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		177.49650	160.349	24.87	0.1396	0.00	0	46,000	
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,163.69650	3,296.548	24.87	0.8604	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	21.42	Call			20.55980	16.407	27.38	0.0180	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,116.75980	7,262.607	27.38	0.9820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			125.43160	112.331	27.38	0.0965	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,241.63160	4,378.531	27.38	0.9035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			94.75980	79.635	27.38	0.0721	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,770.95980	4,905.835	27.38	0.9279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,192.49420	2,057.930	17.69	0.9019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			68.69420	84.130	17.69	0.0981	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,545.03440	1,426.420	18.39	0.7722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			221.23440	252.620	18.39	0.2278	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,056.02200	964.453	19.13	0.6165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			482.22200	540.653	19.13	0.3835	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,062.36520	976.158	19.43	0.5878	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			605.46520	670.958	19.43	0.4122	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			260.10140	234.574	23.95	0.1832	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,873.20140	2,999.374	23.95	0.8168	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,034.90470	953.106	19.63	0.5653	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			691.90470	762.606	19.63	0.4347	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			332.09950	301.407	23.39	0.2218	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,559.09950	2,680.907	23.39	0.7782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,207.24190	1,122.344	19.35	0.5879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			721.44190	792.344	19.35	0.4121	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,174.11660	1,091.126	19.45	0.5762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			758.31660	831.126	19.45	0.4238	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,151.01390	1,069.362	19.52	0.5680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,288.57770	5,423.212	26.53	0.8938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,881.35640	1,766.903	18.32	0.7717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			285.55640	326.903	18.32	0.2283	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,349.73350	1,256.332	18.94	0.6353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			583.93350	646.332	18.94	0.3647	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,840.97460	3,976.387	25.29	0.8265	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,327.85660	1,236.279	19.00	0.6285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			602.05660	666.279	19.00	0.3715	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			256.12270	238.181	26.24	0.1542	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,310.32270	4,448.181	26.24	0.8458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			174.37770	153.212	26.53	0.1062	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,190.04460	2,304.332	22.37	0.6983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			442.50550	406.996	22.98	0.2596	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,576.70550	2,696.996	22.98	0.7404	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			293.75210	272.805	25.10	0.1779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,747.95210	3,882.805	25.10	0.8221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			286.77460	266.387	25.29	0.1735	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,812.56790	1,920.893	21.73	0.6481	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			610.03760	563.862	21.85	0.3431	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,874.23760	1,983.862	21.85	0.6569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			558.39340	514.582	22.17	0.3177	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,062.59340	2,174.582	22.17	0.6823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			525.84460	484.332	22.37	0.3017	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,609.50510	1,713.159	21.33	0.6168	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			692.67770	640.715	21.35	0.3820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,616.87770	1,720.715	21.35	0.6180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			690.06680	638.281	21.36	0.3808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,624.26680	1,728.281	21.36	0.6192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			628.36790	580.893	21.73	0.3519	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			785.21390	859.362	19.52	0.4320	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			885.48730	819.660	20.44	0.4657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,179.68730	1,269.660	20.44	0.5343	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			697.94420	645.615	21.32	0.3844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,602.14420	1,705.615	21.32	0.6156	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			695.30510	643.159	21.33	0.3832	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			341.11260	319.925	24.84	0.1970	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,661.11260	3,797.025	24.84	0.8030	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,364.47080	1,275.235	19.15	0.6225	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			654.47080	722.335	19.15	0.3775	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			551.29140	516.733	23.52	0.2740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,081.39140	3,207.433	23.52	0.7260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			549.78820	515.321	23.54	0.2733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,089.88820	3,216.021	23.54	0.7267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,355.92330	2,235.705	17.92	0.8113	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			256.02330	296.405	17.92	0.1887	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,703.05890	1,603.936	18.96	0.6716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			603.15890	664.636	18.96	0.3284	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			552.80520	518.150	23.51	0.2747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,072.90520	3,198.850	23.51	0.7253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			817.43260	773.577	23.40	0.3399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,942.43260	3,057.877	23.40	0.6601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,126.51490	1,066.956	21.88	0.4459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,941.51490	2,041.256	21.88	0.5541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			821.24690	777.185	23.37	0.3413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,926.24690	3,041.485	23.37	0.6587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			819.33670	775.378	23.38	0.3406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,934.33670	3,049.678	23.38	0.6594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,046.15840	997.434	23.47	0.3792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,012.25840	3,116.934	23.47	0.6208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,044.06000	995.425	23.48	0.3785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,020.16000	3,124.925	23.48	0.6215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,041.96770	993.421	23.49	0.3779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,028.06770	3,132.921	23.49	0.6221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,268.04370	1,216.113	23.57	0.4094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,115.34370	3,210.713	23.57	0.5906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,846.62610	2,749.155	19.33	0.7527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			623.92610	673.755	19.33	0.2473	0.00	0	70,530

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,272.55420	1,220.454	23.55	0.4107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,099.85420	3,195.054	23.55	0.5893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,270.29200	1,218.281	23.56	0.4101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,107.59200	3,202.881	23.56	0.5899	0.00	0	0
Total \$ / R Option												26,214,593.38	105,080	2,183,099
Total \$ / R												3,291,006,929.38	338,367	2,939,473
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.94660		14.09380			0.0000	306,825.20	22	365
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.17380		14.32380			0.0000	226,780.80	16	57
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.44000		14.59580			0.0000	14,440.00	1	1
Total \$ / R MAXI Future												548,046.00	39	423
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			27,848.44590	24,095.325	22.12	0.2723	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			117,468.44590	128,435.325	22.12	0.7277	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			27,633.98660	23,906.389	22.14	0.2705	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			118,253.98660	129,246.389	22.14	0.7295	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			27,421.23040	23,719.223	22.16	0.2687	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			119,041.23040	130,059.223	22.16	0.7313	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			287,792.75740	300,527.557	24.16	0.8438	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			20,076.52720	17,841.801	24.18	0.1556	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			288,696.52720	301,461.801	24.18	0.8444	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			20,269.52870	17,993.849	24.14	0.1569	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			286,889.52870	299,613.849	24.14	0.8431	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			20,172.75740	17,907.557	24.16	0.1562	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			50,476.18560	46,475.030	22.51	0.2913	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			227,896.18560	239,475.030	22.51	0.7087	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			50,289.75110	46,301.933	22.53	0.2903	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			228,709.75110	240,301.934	22.53	0.7097	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			50,104.13770	46,129.183	22.54	0.2894	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			229,524.13770	241,129.183	22.54	0.7106	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												548,046.00	39	423
£ / R	On	05/10/2016	Foreign Exchange Future			17.81720		17.99830			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.90150		18.08400			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.10010		18.28470			0.0000	29,521,263.10	1,631	58,961
£ / R	On	13/03/2017	Foreign Exchange Future			18.43240		18.62040			0.0000	1,880,104.80	102	3,510
£ / R	On	25/04/2017	Foreign Exchange Future			18.60530		18.79690			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.82290		19.01730			0.0000	0.00	0	12,625
£ / R	On	18/12/2017	Foreign Exchange Future			19.67950		19.87710			0.0000	0.00	0	0
Total £ / R Future												31,401,367.90	1,733	75,327
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			298.08200	202.696	17.96	0.4420	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	05/10/2016	Foreign Exchange Option	17.92	Put			219.78200	305.496	17.96	0.5580	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			95.15540	65.992	19.24	0.1259	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,231.15540	1,384.492	19.24	0.8741	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,348.61200	1,201.614	17.15	0.7557	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			193.91200	231.513	17.15	0.2443	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			597.66460	512.016	18.23	0.4429	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			722.96460	821.916	18.23	0.5571	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			52.81470	37.514	20.22	0.0513	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,659.96910	8,843.783	30.20	0.9952	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,401.36920	4,586.888	25.36	0.9580	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			39.24300	41.154	27.30	0.0433	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,764.54300	4,951.054	27.30	0.9567	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			29.65970	25.262	30.20	0.0259	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,204.95970	6,385.162	30.20	0.9741	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			4.66910	3.883	30.20	0.0048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,178.11470	3,347.414	20.22	0.9487	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			35.89950	36.764	25.25	0.0419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,381.19950	4,566.664	25.25	0.9581	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			35.98390	36.876	25.30	0.0419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,391.28390	4,576.776	25.30	0.9581	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			36.06920	36.988	25.36	0.0420	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			91.60730	77.882	23.05	0.0648	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,211.20730	5,385.482	23.05	0.9352	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			91.21240	77.534	23.05	0.0645	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,220.81240	5,395.134	23.05	0.9355	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			90.82120	77.187	23.06	0.0643	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,230.42120	5,404.787	23.06	0.9357	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			175.41450	160.046	24.37	0.1038	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,358.51450	5,534.746	24.37	0.8962	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			5,002.70000	5,197.100		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			5,012.70000	5,207.100		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			5,022.70000	5,217.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			679.46620	640.598	24.97	0.2293	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,942.36620	6,101.098	24.97	0.7707	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			677.84850	639.059	24.97	0.2289	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,950.74850	6,109.559	24.97	0.7711	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			676.23430	637.524	24.97	0.2285	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,959.13430	6,118.024	24.97	0.7715	0.00	0	0
Total £ / R Option												0.00	0	14,655
Total £ / R												31,401,367.90	1,733	89,982
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13892		0.13912			0.0000	1,409,502.61	10,146	21,495

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 Future			0.14178		0.14198			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14512		0.14537			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14830		0.14858			0.0000	0.00	0	0
Total ¥ / R Future												1,409,502.61	10,146	22,855
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,088.20000	27,107.800	22.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,088.20000	28,107.800	22.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,088.20000	29,107.800	22.96	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			831.24780	817.401	18.75	0.5644	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			632.84780	639.701	18.75	0.4356	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			455.51960	446.425	19.75	0.3644	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,257.11960	1,268.725	19.75	0.6356	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			240.12860	235.463	20.67	0.2181	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,041.72860	2,057.763	20.67	0.7819	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			505.48070	495.663	20.65	0.3229	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,968.58070	1,983.363	20.65	0.6771	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			313.91250	307.068	21.24	0.2197	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,777.01250	2,794.768	21.24	0.7803	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			798.28140	785.147	19.94	0.4576	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,261.38140	1,272.847	19.94	0.5424	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,160.92020	1,262.277	22.75	0.5252	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,302.42020	1,431.877	22.75	0.4748	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			811.92790	910.741	23.24	0.4160	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,953.42790	2,080.341	23.24	0.5840	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			563.33390	653.092	23.72	0.3228	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,704.83390	2,822.692	23.72	0.6772	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,409,502.61	10,146	22,855
€ / R	On	30/09/2016	Foreign Exchange Future			15.30590		15.50950			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.52090		15.72840			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.59630		15.80450			0.0000	8,515,579.80	546	46,942
€ / R	On	13/03/2017	Foreign Exchange Future			15.91360		16.12580			0.0000	1,591,360.00	100	8,750
€ / R	On	19/06/2017	Foreign Exchange Future			16.28740		16.50690			0.0000	428,000,297.20	26,278	77,632
€ / R	On	18/09/2017	Foreign Exchange Future			16.64210		16.86900			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.06560		17.28970			0.0000	0.00	0	0
Total € / R Future												438,107,237.00	26,924	133,858
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			4.07380	1.783	27.34	0.0083	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,474.57380	1,675.884	27.34	0.9917	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			330.17300	258.568	19.91	0.3142	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	28/11/2016	Foreign Exchange Option	16.24	Put			841.77300	977.668	19.91	0.6858	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			240.47180	191.491	21.06	0.2170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,445.97180	1,605.191	21.06	0.7830	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			13.29330	10.006	26.01	0.0147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,099.63540	6,306.719	26.01	0.9950	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			244.12680	194.515	21.03	0.2200	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,429.62680	1,588.215	21.03	0.7800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,356.78370	1,512.444	20.88	0.7664	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			242.29360	192.997	21.05	0.2185	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,437.79360	1,596.697	21.05	0.7815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			976.59310	1,112.919	20.05	0.6766	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			353.42120	285.871	20.21	0.3035	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,048.92120	1,189.571	20.21	0.6965	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			261.28370	208.744	20.88	0.2336	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,008.79330	5,213.706	26.01	0.9853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			4.13540	3.019	26.01	0.0050	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			381.09310	309.219	20.05	0.3234	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			236.63090	198.483	22.30	0.1642	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,820.83090	2,994.883	22.30	0.8358	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			238.89860	200.445	22.28	0.1656	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,803.09860	2,976.845	22.28	0.8344	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			237.76170	199.461	22.29	0.1649	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,811.96170	2,985.861	22.29	0.8351	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			421.66010	373.523	22.38	0.2254	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,104.76010	3,276.123	22.38	0.7746	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			420.29350	372.283	22.39	0.2247	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,113.39350	3,284.883	22.39	0.7753	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			423.03670	374.768	22.37	0.2261	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,096.13670	3,267.368	22.37	0.7739	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			616.16480	559.874	22.28	0.2748	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,227.16480	3,397.774	22.28	0.7252	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			619.36210	562.827	22.26	0.2760	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,210.36210	3,380.727	22.26	0.7240	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			617.75780	561.351	22.27	0.2754	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,218.75780	3,389.251	22.27	0.7246	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,267.81540	1,180.760	20.98	0.4492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,048.11540	2,185.160	20.98	0.5508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,274.05260	1,186.562	20.96	0.4509	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,034.35260	2,170.962	20.96	0.5491	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,270.93340	1,183.661	20.97	0.4500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,041.23340	2,178.061	20.97	0.5500	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												438,107,237.00	26,924	140,230
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.53690		10.62260			0.0000	4,162,075.50	395	11,827

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	13/03/2017	Foreign Exchange Future			10.68860		10.77550			0.0000	1,068,860.00	100	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.86710		10.95690			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.03430		11.12560			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.26670		11.35370			0.0000	0.00	0	0
Total AU\$ / R Future												5,230,935.50	495	15,210
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			338.15260	385.992	15.08	0.5522	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			286.60210	249.148	15.10	0.4429	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			344.00210	392.248	15.10	0.5571	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			294.95540	256.683	15.06	0.4526	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			332.35540	379.783	15.06	0.5474	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			290.75260	252.892	15.08	0.4478	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			132.28170	116.874	16.91	0.1821	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,316.78170	1,388.274	16.91	0.8179	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			134.99270	119.298	16.87	0.1854	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,299.49270	1,370.698	16.87	0.8146	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			133.63110	118.079	16.89	0.1837	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,308.13110	1,379.479	16.89	0.8163	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			255.31790	234.508	16.99	0.2617	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,358.41790	1,427.408	16.99	0.7383	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			253.46870	232.793	17.01	0.2600	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,366.56870	1,435.693	17.01	0.7400	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			257.18140	236.233	16.98	0.2633	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,350.28140	1,419.133	16.98	0.7367	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			367.04120	344.419	17.06	0.3115	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,411.44120	1,480.119	17.06	0.6885	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			364.96300	342.400	17.08	0.3100	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,419.36300	1,488.100	17.08	0.6900	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			362.90240	340.391	17.09	0.3085	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,427.30240	1,496.091	17.09	0.6915	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,146.32340	1,201.395	16.88	0.5727	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			626.88510	595.191	16.90	0.4256	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,153.18510	1,208.491	16.90	0.5744	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			633.17790	601.014	16.87	0.4289	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,139.47790	1,194.314	16.87	0.5711	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			630.02340	598.095	16.88	0.4273	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,230,935.50	495	15,210
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.56130		10.66700			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.74040		10.84800			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.95060		11.06200			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333

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	12.51	Call			22.82570	17.700	19.54	0.0439	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,865.82570	1,966.400	19.54	0.9561	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			22.48910	17.432	19.56	0.0433	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,875.48910	1,976.131	19.56	0.9567	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			22.15700	17.167	19.57	0.0427	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,885.15700	1,985.866	19.57	0.9573	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			82.86340	70.945	19.09	0.1099	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,964.86340	2,060.545	19.09	0.8901	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			82.13930	70.319	19.11	0.1090	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,974.13930	2,069.919	19.11	0.8910	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			81.42240	69.697	19.13	0.1081	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,983.42240	2,079.297	19.13	0.8919	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			382.38060	347.543	17.11	0.3472	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,050.38060	1,126.943	17.11	0.6528	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			379.85240	345.219	17.12	0.3453	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,057.85240	1,134.619	17.12	0.6547	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			377.34250	342.917	17.14	0.3434	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,065.34250	1,142.317	17.14	0.6566	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			699.49160		608.39880			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	On	03/10/2016	Foreign Exchange Future			46.07550		51.27210			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	19/12/2016	Foreign Exchange Future			14.34250		14.46820			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.65350		14.78190			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.01910		15.15250			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			77.63420	64.245	22.24	0.0916	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,309.43420	2,421.745	22.24	0.9084	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			79.11840	65.527	22.22	0.0932	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,290.91840	2,403.027	22.22	0.9068	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			78.37350	64.882	22.23	0.0924	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,300.17350	2,412.382	22.23	0.9076	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			227.04200	205.252	22.34	0.1800	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,515.14200	2,621.752	22.34	0.8200	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			229.43780	207.423	22.32	0.1816	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	17.05	Put			2,497.53780	2,603.923	22.32	0.8184	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			228.23500	206.333	22.33	0.1808	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,506.33500	2,612.833	22.33	0.8192	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			761.55690	712.742	20.61	0.4096	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,499.05690	1,583.642	20.61	0.5904	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			767.56170	718.264	20.59	0.4122	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,485.06170	1,569.164	20.59	0.5878	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			764.55550	715.497	20.60	0.4109	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,492.05550	1,576.397	20.60	0.5891	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.07260		2.09090			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09480		2.11350			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12200		2.14150			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			3,842.81210	4,015.831	20.82	0.9510	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			59.74980	48.659	20.67	0.0561	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,650.74980	3,822.659	20.67	0.9439	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			55.63550	45.114	20.74	0.0524	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,746.63550	3,919.115	20.74	0.9476	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			51.81210	41.831	20.82	0.0490	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,849.42470	4,018.816	20.01	0.8763	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			176.41770	159.615	20.09	0.1189	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,941.41770	4,111.615	20.09	0.8811	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			168.78440	152.754	20.17	0.1143	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,033.78440	4,204.754	20.17	0.8857	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			184.42470	166.816	20.01	0.1237	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			963.83270	894.115	18.78	0.3999	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,948.83270	2,074.115	18.78	0.6001	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			932.65460	865.170	18.84	0.3899	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,017.65460	2,145.170	18.84	0.6101	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			903.37470	837.978	18.92	0.3802	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,088.37470	2,217.978	18.92	0.6198	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			2.06740		2.08580			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			514.08560	442.656	17.60	0.4089	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			756.08560	868.656	17.60	0.5911	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	Call			477.32330	409.643	17.71	0.3858	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			819.32330	935.643	17.71	0.6142	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			442.87660	378.798	17.83	0.3635	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			884.87660	1,004.799	17.83	0.6365	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.09230		2.12040			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.13550		2.16410			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			49.38110	44.514	20.14	0.0527	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,545.38110	3,821.514	20.14	0.9473	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			45.25520	41.394	20.23	0.0493	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,641.25520	3,918.394	20.23	0.9507	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			41.45970	38.503	20.32	0.0461	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,737.45970	4,015.503	20.32	0.9539	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,582.86460	1,774.975	17.17	0.6628	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			596.56890	506.124	17.27	0.3248	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,655.56890	1,851.124	17.27	0.6752	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			570.47630	483.365	17.36	0.3128	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,729.47630	1,928.365	17.36	0.6872	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			623.86460	529.976	17.17	0.3372	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.79990		1.81850			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83060		1.84950			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86580		1.88520			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			111.09050	93.743	24.36	0.0967	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,126.09050	3,294.743	24.36	0.9033	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			104.68050	88.250	24.50	0.0915	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,219.68050	3,389.250	24.50	0.9085	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			98.67640	83.110	24.63	0.0866	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,313.67640	3,484.110	24.63	0.9134	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			305.07480	271.584	23.12	0.1837	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,210.07480	3,365.584	23.12	0.8163	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			293.40960	261.076	23.23	0.1773	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,298.40960	3,455.076	23.23	0.8227	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			282.25410	251.033	23.34	0.1712	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,387.25410	3,545.033	23.34	0.8288	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	19/06/2017	Foreign Exchange Option	1.96	Call			1,002.95650	929.282	20.53	0.4247	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,750.95650	1,871.282	20.53	0.5753	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			972.59910	901.328	20.65	0.4143	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,820.59910	1,943.328	20.65	0.5857	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			943.27020	874.341	20.76	0.4042	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,891.27020	2,016.341	20.76	0.5958	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13500		0.13730			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13540		0.13710			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13550		0.13770			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	19/12/2016	Foreign Exchange Future			10.16230		10.27600			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.29760		10.41220			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.45640		10.57510			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			141.57280	217.069	23.47	0.3061	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			715.57280	904.769	23.47	0.6939	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			139.49760	214.415	23.47	0.3033	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			723.49760	912.115	23.47	0.6967	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			137.45000	211.787	23.47	0.3005	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			731.45000	919.487	23.47	0.6995	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			229.01820	199.325	17.19	0.2802	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			926.81820	1,011.725	17.19	0.7198	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			233.47020	203.240	17.15	0.2848	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			911.27020	995.640	17.15	0.7152	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			231.23190	201.272	17.17	0.2825	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			919.03190	1,003.672	17.17	0.7175	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			459.92290	414.774	17.07	0.4076	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			824.82290	898.374	17.07	0.5924	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			456.61260	411.821	17.09	0.4053	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			831.51260	905.421	17.09	0.5947	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			453.32860	408.890	17.10	0.4030	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			838.22860	912.490	17.10	0.5970	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32020		1.32810			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33250		1.34140			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
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34660		1.35750			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			719.00000	798.000		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			819.00000	898.000		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			919.00000	998.000		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			786.00000	875.000		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			886.00000	975.000		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			986.00000	1,075.000		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			225.00000	334.000		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			325.00000	434.000		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			425.00000	534.000		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			1.29780		1.29740			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30050		1.30000			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30350		1.30290			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			1.11830		1.12140			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12270		1.12580			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12790		1.13090			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,266
Total QUANTO € / \$												0.00	0	13,266
RAIN	On	19/12/2016	Foreign Exchange Future			24,348.01000		24,594.37000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.25900		10.35130			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
SGD / R	On	13/03/2017	Foreign Exchange Future			10.42640		10.52000			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			40.10660	32.861	19.37	0.0772	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,498.80660	1,583.861	19.37	0.9228	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			39.45820	32.326	19.39	0.0761	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,508.15820	1,593.326	19.39	0.9239	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			38.81990	31.799	19.40	0.0750	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,517.51990	1,602.799	19.40	0.9250	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			304.39410	271.737	17.16	0.3495	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			774.39410	835.337	17.16	0.6505	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			301.53470	269.212	17.18	0.3469	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			781.53470	842.812	17.18	0.6531	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			298.70370	266.711	17.20	0.3443	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			788.70370	850.311	17.20	0.6557	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.60530		4.65790			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.60340		4.65560			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			13.76470	10.050	17.59	0.0603	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			645.86470	694.750	17.59	0.9397	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			13.26090	9.651	17.62	0.0581	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			655.36090	704.351	17.62	0.9419	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			12.77600	9.269	17.66	0.0560	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			664.87600	713.969	17.66	0.9440	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			116.02640	98.358	15.49	0.3244	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			320.42640	354.958	15.49	0.6756	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			113.07700	95.935	15.53	0.3180	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			327.47700	362.535	15.53	0.6820	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			110.19260	93.569	15.56	0.3117	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			334.59260	370.169	15.56	0.6883	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.34240		1.35520			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.29210		1.32020			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25770		1.25670			0.0000	0.00	0	0
Total ZMW / R Future												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 ZMW / R									0.00	0	0
Total Futures									3,741,489,425.01	272,624	1,082,421
Total Options									26,214,593.38	105,080	2,204,126
Grand Total:									3,767,704,018.39	377,704	3,286,547