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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/10/2016 Foreign Exchange Future			13.91120		13.75230			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.91120		13.75620			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.90480		13.75900			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.90730		13.76050			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.90980		13.76210			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.92250		13.77290			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.92780		13.77910			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.93590		13.78840			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.94130		13.79460			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.94400		13.79770			0.0000	0.00	0	2,402
\$ / R On 28/10/2016 Foreign Exchange Future			13.94670		13.80080			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.95740		13.81320			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.97350		13.83180			0.0000	433,178.50	31	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.98160		13.83960			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.99500		13.85260			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.99770		13.85520			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.00040		13.85780			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.03010		13.88650			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			14.06780		13.92350			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.07060		13.92620			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.07340		13.92890			0.0000	0.00	0	251

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 Future			14.08730		13.94240			0.0000	949,596,718.40	67,408	447,311
\$ / R	On	21/12/2016	Foreign Exchange Future			14.09290		13.94780			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.15700		14.00990			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.18990		14.04250			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.31850		14.17010			0.0000	1,332,422,336.00	93,056	104,705
\$ / R	On	12/04/2017	Foreign Exchange Future			14.40060		14.25140			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.43640		14.28650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.58790		14.43480			0.0000	7,293,950.00	500	148,276
\$ / R	On	12/07/2017	Foreign Exchange Future			14.65120		14.49670			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.83920		14.67970			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.15900		15.00170			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.50180		15.34840			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.84470		15.69500			0.0000	0.00	0	70
Total \$ / R Future												2,289,746,182.90	160,995	729,836
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			69.79020	113.121	27.18	0.6244	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			167.49020	51.921	27.18	0.3756	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			75.90830	118.461	19.42	0.5199	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			219.70830	107.261	19.42	0.4801	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			19.72210	37.129	25.37	0.1860	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			513.52210	375.929	25.37	0.8140	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			5.43570	14.115	31.45	0.0705	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			859.23570	712.915	31.45	0.9295	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			84.79680	136.846	19.84	0.5609	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			198.59680	95.646	19.84	0.4391	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			5.76720	13.778	25.73	0.0690	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			856.76720	718.978	25.73	0.9310	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			13.45350	24.329	22.47	0.1165	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			692.95350	557.029	22.47	0.8835	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			81.30860	126.694	20.38	0.4211	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			319.20860	216.894	20.38	0.5789	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.71050	0.728	30.26	0.0038	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,928.61050	1,780.928	30.26	0.9962	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			26.78240	33.586	20.91	0.1252	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			833.88240	691.086	20.91	0.8748	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			176.62660	239.374	18.61	0.5514	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			267.52660	181.574	18.61	0.4486	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			363.83120	463.416	17.12	0.7815	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			115.43120	67.516	17.12	0.2185	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			460.34630	573.728	16.70	0.8590	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			71.94630	37.828	16.70	0.1410	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.34040	0.548	42.49	0.0014	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,055.74040	4,909.248	42.49	0.9986	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,995.26080	2,141.860	25.35	0.9977	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.66080	0.560	25.35	0.0023	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			405.19150	508.902	17.32	0.7921	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	26/10/2016	Foreign Exchange Option	13.50	Put			110.59150	67.602	17.32	0.2079	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.39760	0.636	42.49	0.0016	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,975.79760	4,829.336	42.49	0.9984	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			15.09340	24.333	21.95	0.0755	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,277.39340	1,140.333	21.95	0.9245	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			2.44250	3.517	26.54	0.0117	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,344.74250	2,199.517	26.54	0.9883	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			597.32310	720.924	16.83	0.9006	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			49.62310	26.924	16.83	0.0994	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			103.01070	136.988	19.43	0.3291	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			555.31070	442.988	19.43	0.6709	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			19.60880	30.481	21.67	0.0922	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,181.90880	1,046.481	21.67	0.9078	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			338.82990	430.499	17.74	0.7085	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			168.02990	113.799	17.74	0.2915	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			296.90890	378.280	17.74	0.6330	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			233.70890	170.880	17.74	0.3670	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			361.56800	453.229	17.50	0.7024	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			178.36800	125.829	17.50	0.2976	0.00	0	15,400
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			4.99480	6.874	25.12	0.0186	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,533.19480	2,393.374	25.12	0.9814	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			61.44680	80.012	22.69	0.1655	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,179.64680	1,056.512	22.69	0.8345	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			5.58400	7.697	25.04	0.0207	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,473.78400	2,334.197	25.04	0.9793	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			192.15450	240.082	20.56	0.3948	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			602.55450	508.482	20.56	0.6052	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			0.00000	431.344	19.39	0.5978	17,253,748.00	40,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			0.00000	249.744	19.39	0.4022	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			0.00000	292.703	20.11	0.4585	2,927,032.00	10,000	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			0.00000	227.592	19.30	0.3785	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			0.00000	411.103	20.11	0.5415	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			0.00000	274.126	20.26	0.4366	5,482,518.00	20,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			0.00000	442.526	20.26	0.5634	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			456.25130	550.118	19.03	0.6911	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			216.65130	168.518	19.03	0.3089	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			0.00000	459.192	19.30	0.6215	9,183,842.00	20,000	10,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			462.41020	554.104	18.70	0.6765	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			239.81020	189.104	18.70	0.3235	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			353.06940	429.077	19.12	0.5739	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			357.86940	291.377	19.12	0.4261	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			5.22700	6.277	26.41	0.0146	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,237.42700	3,095.877	26.41	0.9854	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			711.73290	825.735	18.02	0.8211	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			113.93290	85.335	18.02	0.1789	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			34.84080	48.313	23.61	0.0950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,777.04080	1,647.913	23.61	0.9050	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.22830	0.154	25.24	0.0004	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,513.72830	5,370.054	25.24	0.9996	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,091.14060	2,234.676	20.43	0.9882	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			4.64060	4.576	20.43	0.0118	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			597.67980	697.591	17.89	0.7254	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			211.17980	167.491	17.89	0.2746	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			203.02070	241.662	20.80	0.3132	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,029.52070	923.862	20.80	0.6868	18,477,246.00	20,000	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			297.80850	351.049	19.86	0.4197	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			741.60850	650.449	19.86	0.5803	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,332.97860	1,467.949	17.30	0.9286	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			44.07860	34.549	17.30	0.0714	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,324.08610	1,458.522	17.27	0.9275	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			45.18610	35.122	17.27	0.0725	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,315.21500	1,449.407	17.27	0.9260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			46.31500	36.007	17.27	0.0740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			62.91150	76.134	24.07	0.1084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,320.51150	2,188.834	24.07	0.8916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			89.02280	107.355	23.30	0.1475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,956.62280	1,830.055	23.30	0.8525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			85.87130	103.599	23.38	0.1429	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,993.47130	1,866.299	23.38	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			85.10130	102.680	23.40	0.1417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,002.70130	1,875.380	23.40	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			110.72610	133.129	22.82	0.1781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,738.32610	1,615.829	22.82	0.8219	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			100.15260	120.591	23.04	0.1634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,837.75260	1,713.291	23.04	0.8366	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			89.83090	108.317	23.28	0.1486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,947.43090	1,821.017	23.28	0.8514	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			129.43340	154.937	22.47	0.2033	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,587.03340	1,467.637	22.47	0.7967	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			120.24930	144.391	22.64	0.1912	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,657.84930	1,537.091	22.64	0.8088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			118.06110	141.805	22.68	0.1882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,675.66110	1,554.505	22.68	0.8118	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			155.39850	184.499	22.01	0.2365	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,412.99850	1,297.199	22.01	0.7635	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			154.02730	182.888	22.03	0.2347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,421.62730	1,305.588	22.03	0.7653	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			144.60100	172.014	22.19	0.2226	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,482.20100	1,364.714	22.19	0.7774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			189.10570	223.984	21.50	0.2789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,226.70570	1,116.684	21.50	0.7211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			185.74460	220.057	21.55	0.2747	0.00	0	6,805

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,243.34460	1,132.757	21.55	0.7253	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			169.85410	201.464	21.78	0.2550	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,327.45410	1,214.164	21.78	0.7450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			222.37440	262.715	21.09	0.3183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,079.97440	975.415	21.09	0.6817	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			210.65770	249.101	21.22	0.3047	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,128.25770	1,021.801	21.22	0.6953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			201.38200	238.303	21.34	0.2937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,168.98200	1,061.003	21.34	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			252.38440	297.391	20.76	0.3521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			969.98440	870.091	20.76	0.6479	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			245.62330	289.602	20.83	0.3447	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			993.22330	892.302	20.83	0.6553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			243.41140	287.052	20.85	0.3422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,001.01140	899.752	20.85	0.6578	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			291.69570	342.554	20.39	0.3941	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			849.29570	755.254	20.39	0.6059	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			0.00000	313.597	20.62	0.3675	6,271,934.00	20,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			0.00000	826.297	20.62	0.6325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			259.33140	305.388	20.69	0.3597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			946.93140	848.088	20.69	0.6403	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			340.04720	397.805	19.99	0.4424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			727.64720	640.505	19.99	0.5576	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			336.99710	394.331	20.01	0.4395	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			734.59710	647.031	20.01	0.5605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			305.16840	357.989	20.27	0.4079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			812.76840	720.689	20.27	0.5921	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			372.03480	434.141	19.76	0.4726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			659.63480	576.841	19.76	0.5274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			365.41490	426.634	19.80	0.4664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			673.01490	589.334	19.80	0.5336	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			349.35360	408.396	19.92	0.4514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			706.95360	621.096	19.92	0.5486	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			410.52410	477.638	19.50	0.5070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			588.12410	510.338	19.50	0.4930	4,848,211.95	9,500	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			389.08820	453.440	19.64	0.4880	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			626.68820	546.140	19.64	0.5120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			382.18030	445.629	19.69	0.4818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			639.78030	558.329	19.69	0.5182	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			425.42260	494.412	19.40	0.5198	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			563.02260	487.112	19.40	0.4802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			421.65290	490.170	19.43	0.5166	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			569.25290	492.870	19.43	0.4834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			417.91160	485.961	19.45	0.5134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			575.51160	498.661	19.45	0.4866	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			559.91400	646.632	18.83	0.6221	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	13.77	Put		387.51400	329.332	18.83	0.3779	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		456.73190	530.237	19.25	0.5458	10,604,748.00	20,000	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		514.33190	442.937	19.25	0.4542	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		436.92490	507.336	19.33	0.5295	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		544.52490	470.036	19.33	0.4705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		707.78440	807.261	18.35	0.7111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		265.38440	219.961	18.35	0.2889	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		595.72060	685.758	18.71	0.6454	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		353.32060	298.458	18.71	0.3546	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		569.96600	657.632	18.80	0.6288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		377.56600	320.332	18.80	0.3712	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		827.80860	936.762	18.05	0.7700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		195.40860	159.462	18.05	0.2300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		807.98000	915.003	18.08	0.7613	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		205.58000	167.703	18.08	0.2387	1,677,031.00	10,000	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		801.44460	907.816	18.08	0.7583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		209.04460	170.516	18.08	0.2417	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		889.23990	1,003.737	17.99	0.7953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		166.83990	136.437	17.99	0.2047	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		841.20810	951.428	18.04	0.7757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		188.80810	154.128	18.04	0.2243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		834.49130	944.079	18.05	0.7729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		192.09130	156.779	18.05	0.2271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,398.89570	1,535.573	17.73	0.9262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		46.49570	38.273	17.73	0.0738	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,259.27100	1,390.395	17.63	0.9025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		66.87100	53.095	17.63	0.0975	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,053.75100	1,177.550	17.82	0.8511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		111.35100	90.250	17.82	0.1489	360,999.60	4,000	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,154.35580	2,297.722	19.90	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		11.95580	10.422	19.90	0.0216	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,479.77940	1,620.426	17.97	0.9354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		37.37940	33.126	17.97	0.0646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	28.89	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,997.60000	12,852.700	28.89	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.18410	0.487	28.89	0.0010	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,297.78410	7,153.187	28.89	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.16860	0.450	28.89	0.0009	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,357.76860	7,213.151	28.89	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.01280	0.045	28.89	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,067.61280	8,922.745	28.89	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.34710	0.861	28.89	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,857.94710	6,713.561	28.89	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.30080	0.757	28.89	0.0015	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,957.90080	6,813.457	28.89	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.26060	0.666	28.89	0.0013	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	21.00	Put			7,057.86060	6,913.366	28.89	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.85360	1.930	28.89	0.0036	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,218.45360	6,074.630	28.89	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.70280	1.621	28.89	0.0030	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,358.30280	6,214.321	28.89	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.64640	1.504	28.89	0.0028	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,418.24640	6,274.204	28.89	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.37900	2.968	28.89	0.0053	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,868.97900	5,725.668	28.89	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.13950	2.501	28.89	0.0045	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,008.73950	5,865.201	28.89	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.95330	2.131	28.89	0.0039	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,138.55330	5,994.831	28.89	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			2.91260	5.806	28.89	0.0098	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,310.51260	5,168.506	28.89	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.60030	3.392	28.89	0.0060	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,759.20030	5,616.092	28.89	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.49580	3.193	28.89	0.0057	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,809.09580	5,665.893	28.89	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			4.13830	7.958	28.89	0.0130	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,041.73830	4,900.658	28.89	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			4.03290	7.776	28.89	0.0127	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,061.63290	4,920.476	28.89	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.31960	6.529	28.89	0.0109	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,210.91960	5,069.229	28.89	0.9891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			8.50560	15.197	28.89	0.0232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,476.10560	4,337.897	28.89	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			8.09410	14.535	28.89	0.0223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,515.69410	4,377.235	28.89	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			4.64590	8.829	28.89	0.0142	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,952.24590	4,811.529	28.89	0.9858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			13.04080	20.166	28.41	0.0302	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,130.64080	3,992.866	28.41	0.9698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			12.42660	19.715	28.51	0.0295	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,170.02660	4,032.415	28.51	0.9705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			12.12980	19.494	28.56	0.0292	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,189.72980	4,052.194	28.56	0.9708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			17.43160	24.640	27.55	0.0369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,795.03160	3,657.340	27.55	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			14.01520	20.871	28.26	0.0312	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,071.61520	3,933.571	28.26	0.9688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			13.51980	20.514	28.33	0.0307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,101.11980	3,963.214	28.33	0.9693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			20.62180	28.084	27.02	0.0421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,588.22180	3,450.784	27.02	0.9579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			18.28180	25.564	27.40	0.0383	0.00	0	15,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,735.88180	3,598.264	27.40	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			17.85070	25.096	27.47	0.0376	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,765.45070	3,627.796	27.47	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			31.51280	39.489	25.73	0.0589	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,089.11280	2,952.189	25.73	0.9411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			22.74080	30.339	26.72	0.0454	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,470.34080	3,333.039	26.72	0.9546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			20.78960	28.264	26.99	0.0424	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,578.38960	3,440.964	26.99	0.9576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			34.03660	42.080	25.50	0.0626	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,001.63660	2,864.780	25.50	0.9374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			32.88800	40.903	25.60	0.0609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,040.48800	2,903.603	25.60	0.9391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			32.60760	40.615	25.63	0.0605	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,050.20760	2,913.315	25.63	0.9395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			38.75200	47.309	25.17	0.0700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,856.35200	2,720.009	25.17	0.9300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			38.41690	46.919	25.19	0.0694	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,866.01690	2,729.619	25.19	0.9306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			36.46730	44.655	25.31	0.0663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,924.06730	2,787.355	25.31	0.9337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			47.30880	57.355	24.72	0.0836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,634.90880	2,500.055	24.72	0.9164	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			46.51190	56.393	24.76	0.0823	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,654.11190	2,519.093	24.76	0.9177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			41.19460	50.142	25.04	0.0739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,788.79460	2,652.842	25.04	0.9261	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			57.15440	69.216	24.28	0.0994	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,424.75440	2,291.916	24.28	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			52.87540	64.066	24.46	0.0926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,510.47540	2,376.766	24.46	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			49.79270	60.351	24.60	0.0876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,577.39270	2,443.051	24.60	0.9124	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			75.07670	90.709	23.67	0.1269	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,132.67670	2,003.409	23.67	0.8731	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			68.09740	82.354	23.89	0.1163	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,235.69740	2,105.054	23.89	0.8837	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			386.99960	450.804	19.70	0.4812	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			649.19960	567.904	19.70	0.5188	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			106.99370	126.745	23.29	0.1502	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,267.09370	2,139.745	23.29	0.8498	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			576.82270	657.546	18.77	0.5791	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			516.92270	450.546	18.77	0.4209	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			560.90800	635.437	18.95	0.5450	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			618.40800	545.537	18.95	0.4550	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			157.73810	183.857	22.55	0.1982	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,005.23810	1,883.957	22.55	0.8018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			534.40680	594.654	19.71	0.4555	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,014.30680	926.154	19.71	0.5445	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			361.58800	402.858	21.01	0.3321	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,541.48800	1,434.359	21.01	0.6679	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			734.33120	813.479	18.75	0.5739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			664.23120	594.979	18.75	0.4261	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			617.39830	685.447	19.26	0.5074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			847.29830	766.947	19.26	0.4926	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			290.84110	327.428	21.76	0.2778	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,860.74110	1,748.928	21.76	0.7222	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			386.01740	429.966	20.78	0.3508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,445.91740	1,341.465	20.78	0.6492	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			363.55690	405.044	20.99	0.3336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,533.45690	1,426.544	20.99	0.6664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			167.17260	188.823	23.30	0.1719	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,747.07260	2,620.323	23.30	0.8281	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			359.63480	400.690	21.03	0.3306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,549.53480	1,442.190	21.03	0.6694	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			297.52190	334.353	21.69	0.2829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,827.42190	1,715.854	21.69	0.7171	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			91.61240	102.640	27.12	0.0925	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,351.51240	4,214.140	27.12	0.9075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			281.12500	316.716	21.86	0.2700	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,911.02500	1,798.216	21.86	0.7300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			222.39260	250.970	22.49	0.2211	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,272.29260	2,152.470	22.49	0.7789	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			48.45140	59.218	27.55	0.0571	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,258.35140	5,120.718	27.55	0.9429	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			148.75260	165.795	23.68	0.1529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,978.65260	2,847.295	23.68	0.8471	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			132.86650	144.914	24.31	0.1343	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,272.76650	3,136.414	24.31	0.8657	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			11.28430	14.518	27.55	0.0165	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,261.18430	7,116.018	27.55	0.9835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			91.01460	102.371	27.15	0.0923	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,360.91460	4,223.871	27.15	0.9077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			62.73500	75.966	27.55	0.0708	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,892.63500	4,757.466	27.55	0.9292	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,032.01600	2,166.925	16.83	0.9333	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			61.91600	48.425	16.83	0.0667	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,372.52840	1,493.164	17.45	0.8157	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			202.42840	174.664	17.45	0.1843	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			899.81330	991.027	18.17	0.6550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			479.71330	422.527	18.17	0.3450	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			907.44410	993.405	18.41	0.6205	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	12/04/2017	Foreign Exchange Option	13.95	Put			606.04410	542.805	18.41	0.3795	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			197.33830	219.664	23.37	0.1807	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,965.93830	2,839.064	23.37	0.8193	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			257.91210	286.454	22.75	0.2214	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,641.41210	2,520.054	22.75	0.7786	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			883.20610	965.656	18.62	0.5947	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			696.70610	629.256	18.62	0.4053	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,055.40240	1,146.457	18.52	0.6150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			730.60240	668.557	18.52	0.3850	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,024.09220	1,113.175	18.63	0.6025	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			769.29220	705.275	18.63	0.3975	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,002.30830	1,089.992	18.71	0.5936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,403.20440	5,273.825	26.52	0.8932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,709.87350	1,831.980	17.38	0.8064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			275.07350	244.080	17.38	0.1936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,190.45880	1,290.243	18.11	0.6655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			585.65880	532.343	18.11	0.3345	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,952.64280	3,815.984	24.80	0.8285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,170.17590	1,268.108	18.15	0.6583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			605.37590	550.208	18.15	0.3417	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			212.95290	226.656	25.81	0.1519	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,428.15290	4,288.756	25.81	0.8481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			128.00440	151.725	26.52	0.1068	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,258.97000	2,150.286	21.81	0.6924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			361.31200	398.488	22.45	0.2628	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,656.51200	2,540.588	22.45	0.7372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			243.05770	260.119	24.60	0.1760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,858.25770	3,722.219	24.60	0.8240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			237.44280	253.884	24.80	0.1715	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,871.52350	1,768.636	21.10	0.6391	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			509.56880	558.973	21.23	0.3515	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,934.76880	1,831.073	21.23	0.6485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			462.36800	509.546	21.60	0.3246	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,127.56800	2,021.646	21.60	0.6754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			433.77000	478.186	21.81	0.3076	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,660.66800	1,563.110	20.67	0.6055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			583.13700	638.475	20.68	0.3932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,668.33700	1,570.575	20.68	0.6068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			580.81260	635.949	20.70	0.3919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,676.01260	1,578.049	20.70	0.6081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			526.32350	576.536	21.10	0.3609	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			797.50830	732.092	18.71	0.4064	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			755.32320	826.278	19.72	0.4834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,210.52320	1,128.378	19.72	0.5166	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			587.81050	643.560	20.65	0.3958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,653.01050	1,555.660	20.65	0.6042	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			585.46800	641.010	20.67	0.3945	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,200.63790	1,295.170	18.10	0.6514	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			653.93790	593.970	18.10	0.3486	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			280.03820	299.627	24.10	0.1932	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,763.33820	3,628.427	24.10	0.8068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			458.65190	496.771	22.80	0.2734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,168.95190	3,047.571	22.80	0.7266	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,320.30000	985,160.800	26.03	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			617.63300	669.793	21.53	0.3551	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,337.93300	2,230.593	21.53	0.6449	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			461.28170	499.640	22.77	0.2748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,151.58170	3,030.440	22.77	0.7252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			459.96180	498.200	22.78	0.2741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,160.26180	3,039.000	22.78	0.7259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,167.56950	2,298.449	16.63	0.8454	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			237.86950	209.249	16.63	0.1546	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,520.94010	1,634.645	17.96	0.6995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			591.24010	545.445	17.96	0.3005	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,515.19050	1,628.706	17.97	0.6980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			595.49050	549.506	17.97	0.3020	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			697.82000	743.603	22.55	0.3396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,006.12000	2,894.603	22.55	0.6604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			977.99450	1,040.285	20.93	0.4519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,976.29450	1,881.285	20.93	0.5481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			701.23280	747.244	22.53	0.3410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,989.53280	2,878.245	22.53	0.6590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			699.52340	745.421	22.54	0.3403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,997.82340	2,886.421	22.54	0.6597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			915.82740	963.895	22.62	0.3795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,057.42740	2,952.095	22.62	0.6205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			913.92060	961.882	22.63	0.3788	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,065.52060	2,960.082	22.63	0.6212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			912.01970	959.881	22.64	0.3781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,073.61970	2,968.082	22.64	0.6219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,127.31190	1,177.431	22.70	0.4098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,142.31190	3,042.732	22.70	0.5902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,650.22400	2,754.033	18.09	0.7744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			595.22400	549.333	18.09	0.2256	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,131.48680	1,181.784	22.68	0.4111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,126.48680	3,027.084	22.68	0.5889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,129.39640	1,179.601	22.69	0.4104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,134.39640	3,034.901	22.69	0.5896	0.00	0	0
Total \$ / R Option												77,087,310.55	173,500	2,239,144

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												2,366,833,493.45	334,495	2,968,980
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				14.08730		13.94240			0.0000	281,746.00	20	382
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				14.31850		14.17010			0.0000	0.00	0	96
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				14.58790		14.43480			0.0000	0.00	0	51
Total \$ / R MAXI Future												281,746.00	20	529
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				18,741.72170	22,201.030	21.52	0.2768	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				123,501.72170	112,471.030	21.52	0.7232	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				18,574.45520	22,005.655	21.55	0.2747	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				124,334.45520	113,275.655	21.55	0.7253	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				18,408.75690	21,812.053	21.57	0.2727	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				125,168.75690	114,082.053	21.57	0.7273	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				297,865.26020	284,729.453	23.68	0.8471	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				14,819.22460	16,494.275	23.69	0.1522	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				298,809.22460	285,644.275	23.69	0.8478	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				14,931.85290	16,664.925	23.66	0.1536	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				296,921.85290	283,814.925	23.66	0.8464	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				14,875.26020	16,579.453	23.68	0.1529	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				41,533.01980	45,793.876	21.96	0.2964	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				235,053.01980	224,003.876	21.96	0.7036	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				41,370.27000	45,615.132	21.98	0.2954	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				235,890.27000	224,825.132	21.98	0.7046	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				41,208.29280	45,436.796	21.99	0.2945	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				236,728.29280	225,646.796	21.99	0.7055	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												281,746.00	20	529
£ / R	On	27/10/2016	Foreign Exchange Future			17.63420		17.57850			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.83190		17.78110			0.0000	181,778,388.60	10,194	74,874
£ / R	On	13/03/2017	Foreign Exchange Future			18.15610		18.10230			0.0000	13,617,075.00	750	5,178
£ / R	On	25/04/2017	Foreign Exchange Future			18.32490		18.26950			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.53880		18.48070			0.0000	46,347,000.00	2,500	18,955
£ / R	On	18/12/2017	Foreign Exchange Future			19.35420		19.29890			0.0000	0.00	0	0
Total £ / R Future												241,742,463.60	13,444	99,165
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			14.96060	17.618	21.25	0.0481	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,656.46060	1,603.418	21.25	0.9519	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,170.36350	1,208.570	16.11	0.8135	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			149.26350	136.670	16.11	0.1865	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			908.25720	942.342	16.48	0.7184	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			257.15720	240.442	16.48	0.2816	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			801.22870	832.771	16.63	0.6707	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,685.68580	6,635.044	28.99	0.9908	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.60180	0.610	28.99	0.0010	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	26.94	Put			9,159.50180	9,108.710	28.99	0.9990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			22.61690	21.458	26.74	0.0272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,881.51690	4,829.558	26.74	0.9728	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,891.52020	4,839.557	26.78	0.9728	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			22.82740	21.482	28.23	0.0260	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,251.72740	5,199.582	28.23	0.9740	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			325.29090	338.766	17.91	0.3612	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			954.19090	916.866	17.91	0.6388	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			6.78580	6.944	28.99	0.0092	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,652.52010	3,601.289	21.78	0.9653	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			22.61380	21.460	26.70	0.0273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,871.51380	4,819.560	26.70	0.9727	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			560.48440	585.240	17.00	0.5392	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			529.38440	503.340	17.00	0.4608	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			22.62020	21.457	26.78	0.0272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			320.12870	300.871	16.63	0.3293	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			538.55050	561.519	17.05	0.5246	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			557.45050	529.619	17.05	0.4754	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			457.96120	476.877	17.31	0.4676	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			676.86120	644.977	17.31	0.5324	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			23.62010	23.189	21.78	0.0347	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			26.07400	29.379	21.14	0.0313	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,673.77400	5,623.279	21.14	0.9687	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			25.86850	29.153	21.14	0.0311	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,683.56850	5,633.053	21.14	0.9689	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			26.28110	29.607	21.14	0.0315	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,663.98110	5,613.507	21.14	0.9685	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			91.84630	94.873	23.39	0.0718	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,802.34630	5,749.973	23.39	0.9282	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			5,549.30000	5,491.200		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			5,559.30000	5,501.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,539.30000	5,481.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			472.65420	476.273	23.87	0.1918	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,323.75420	6,272.073	23.87	0.8082	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			471.38250	474.988	23.87	0.1914	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,332.48250	6,280.788	23.87	0.8086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			473.92900	477.562	23.87	0.1922	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,315.02900	6,263.362	23.87	0.8078	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												241,742,463.60	13,444	118,295
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13585		0.13506			0.0000	271,977.71	2,002	14,421

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			0.13862		0.13780			0.0000	0.00	0	1,433
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14191		0.14105			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14504		0.14412			0.0000	0.00	0	0
Total ¥ / R Future												271,977.71	2,002	15,854
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.68	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,493.60000	27,414.700	25.68	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.68	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,493.60000	28,414.700	25.68	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.68	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,493.60000	29,414.700	25.68	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			657.68090	666.356	20.07	0.4964	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			877.68090	804.256	20.07	0.5036	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			365.87440	368.468	21.52	0.3133	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,585.87440	1,506.368	21.52	0.6867	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			197.98820	199.749	22.71	0.1881	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,417.98820	2,337.649	22.71	0.8119	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			684.85360	691.782	21.50	0.4138	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,579.75360	1,500.382	21.50	0.5862	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			448.12490	451.763	22.54	0.2943	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,343.02490	2,260.364	22.54	0.7057	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			287.88700	290.046	23.31	0.2040	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,182.78700	3,098.646	23.31	0.7960	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,063.77110	1,081.091	22.95	0.4847	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,651.67110	1,576.991	22.95	0.5153	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			774.10380	784.646	23.80	0.3795	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,362.00380	2,280.546	23.80	0.6205	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			563.41730	570.449	24.58	0.2937	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,151.31730	3,066.349	24.58	0.7063	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												271,977.71	2,002	15,854
€ / R	On	28/10/2016	Foreign Exchange Future			15.58010		15.46110			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.69480		15.58040			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.77370		15.65880			0.0000	52,179,399.60	3,308	51,253
€ / R	On	13/03/2017	Foreign Exchange Future			16.09400		15.97600			0.0000	4,023,500.00	250	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.47260		16.34940			0.0000	0.00	0	77,572
€ / R	On	18/09/2017	Foreign Exchange Future			16.83090		16.70050			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.24160		17.11640			0.0000	0.00	0	0
Total € / R Future												56,202,899.60	3,558	137,359
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			166.72750	211.518	18.81	0.4161	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			455.62750	381.418	18.81	0.5839	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			210.04540	244.529	19.26	0.3341	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			869.64540	789.729	19.26	0.6659	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			150.71760	170.078	20.21	0.2166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,501.91760	1,406.379	20.21	0.7834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			5.64890	8.188	26.81	0.0128	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,242.62670	6,128.533	26.81	0.9961	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			153.42990	173.164	20.18	0.2200	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,484.62990	1,389.464	20.18	0.7800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,407.47460	1,314.060	20.01	0.7644	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			152.06750	171.615	20.19	0.2183	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,493.26750	1,397.915	20.19	0.7817	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,001.66410	920.126	19.09	0.6591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			238.09230	268.877	19.28	0.3173	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,079.29230	995.177	19.28	0.6827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			166.27460	187.760	20.01	0.2356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,146.84890	5,034.488	26.81	0.9872	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.42670	2.233	26.81	0.0039	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			260.46410	293.826	19.09	0.3409	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			167.25730	178.909	21.45	0.1595	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,901.25730	2,794.909	21.45	0.8405	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			169.02560	180.838	21.42	0.1610	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,883.02560	2,776.838	21.42	0.8390	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			168.13760	179.872	21.44	0.1602	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,892.13760	2,785.872	21.44	0.8398	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			330.71330	347.622	21.38	0.2227	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,171.31330	3,065.022	21.38	0.7773	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			329.57110	346.388	21.39	0.2220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,180.17110	3,073.788	21.39	0.7780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			331.86440	348.857	21.37	0.2234	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,162.46440	3,056.257	21.37	0.7766	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			507.42620	530.026	21.22	0.2741	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,276.92620	3,169.126	21.22	0.7259	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			506.05410	528.565	21.23	0.2734	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,285.55410	3,177.665	21.23	0.7266	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			508.80880	531.497	21.21	0.2748	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,268.30880	3,160.597	21.21	0.7252	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,029.65880	1,951.225	19.66	0.5419	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,093.21590	1,139.806	19.67	0.4572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,036.81590	1,958.206	19.67	0.5428	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,090.38210	1,136.789	19.68	0.4562	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,043.98210	1,965.189	19.68	0.5438	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,096.05880	1,142.825	19.66	0.4581	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												56,202,899.60	3,558	143,731
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.64260		10.57890			0.0000	0.00	0	12,174

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			10.79650		10.73150			0.0000	0.00	0	3,417
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.97530		10.90830			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.14290		11.07200			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.36210		11.29420			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	15,682
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			317.44810	287.347	14.29	0.5031	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			222.49670	255.724	14.31	0.4911	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			323.59670	293.124	14.31	0.5089	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			230.25810	264.228	14.26	0.5027	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			311.35810	281.628	14.26	0.4973	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			226.34810	259.947	14.29	0.4969	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			99.43830	113.351	16.36	0.1870	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,317.93830	1,266.851	16.36	0.8130	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			98.32410	112.120	16.38	0.1852	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,326.82410	1,275.620	16.38	0.8148	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			100.56760	114.595	16.34	0.1888	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,309.06760	1,258.096	16.34	0.8112	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			208.18320	229.158	16.35	0.2676	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,359.88320	1,313.858	16.35	0.7324	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			206.53980	227.392	16.36	0.2659	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,368.23980	1,322.092	16.36	0.7341	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			209.83780	230.936	16.33	0.2694	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,351.53780	1,305.636	16.33	0.7306	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			311.58770	339.293	16.41	0.3187	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,409.58770	1,366.393	16.41	0.6813	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			309.70590	337.293	16.42	0.3171	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,417.70590	1,374.393	16.42	0.6829	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			307.84110	335.303	16.44	0.3155	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,425.84110	1,382.403	16.44	0.6845	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,128.40210	1,094.377	16.09	0.5636	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			549.74250	583.395	16.10	0.4346	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,135.54250	1,101.295	16.10	0.5654	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			555.48320	589.575	16.07	0.4382	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,121.28320	1,087.475	16.07	0.5618	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			552.60210	586.477	16.09	0.4364	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	15,682
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.65190		10.56880			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.83380		10.74880			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.04670		10.95840			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			8.90480	11.556	19.01	0.0332	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,950.10480	1,869.656	19.01	0.9668	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			8.73530	11.337	19.03	0.0327	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,959.93530	1,879.437	19.03	0.9673	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			8.56910	11.121	19.04	0.0321	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,969.76910	1,889.221	19.04	0.9679	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			57.00930	66.063	18.84	0.1077	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,038.20930	1,962.263	18.84	0.8923	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			56.46660	65.446	18.86	0.1068	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,047.66660	1,971.646	18.86	0.8932	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			55.92860	64.836	18.88	0.1058	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,057.12860	1,981.036	18.88	0.8942	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			314.70640	345.217	16.54	0.3579	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,086.30640	1,028.517	16.54	0.6421	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			312.48010	342.809	16.56	0.3559	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,094.08010	1,036.109	16.56	0.6441	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			310.27150	340.421	16.58	0.3538	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,101.87150	1,043.721	16.58	0.6462	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			517.74180		668.43100			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.42820		14.32290			0.0000	4,516,026.60	313	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.74110		14.63240			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.10880		14.99740			0.0000	0.00	0	0
Total CHF / R Future												4,516,026.60	313	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			36.16650	44.887	21.71	0.0740	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,413.26650	2,316.687	21.71	0.9260	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			37.05320	45.837	21.68	0.0754	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,394.15320	2,297.637	21.68	0.9246	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			36.60730	45.359	21.70	0.0747	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,403.70730	2,307.160	21.70	0.9253	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			168.63640	180.684	21.78	0.1705	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,606.23640	2,509.584	21.78	0.8295	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			170.54900	182.779	21.75	0.1723	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,588.14900	2,491.679	21.75	0.8277	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			169.58960	181.727	21.77	0.1714	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,597.18960	2,500.627	21.77	0.8286	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			651.54350	687.876	19.95	0.4137	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,544.14350	1,469.076	19.95	0.5863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			656.84270	693.472	19.92	0.4164	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,529.44270	1,454.672	19.92	0.5836	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			654.18690	690.667	19.94	0.4150	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,536.78690	1,461.867	19.94	0.5850	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,516,026.60	313	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08800		2.07020			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.11010		2.09390			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13820		2.12110			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,022.63230	3,846.696	20.27	0.9637	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			26.51140	32.259	20.16	0.0431	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,824.51140	3,652.259	20.16	0.9569	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			25.53830	29.349	20.22	0.0396	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,923.53830	3,749.349	20.22	0.9604	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			24.63230	26.696	20.27	0.0363	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,998.48540	3,854.100	19.85	0.8793	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			131.16030	148.045	19.94	0.1157	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,092.16030	3,947.045	19.94	0.8843	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			125.15420	141.343	20.02	0.1110	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,186.15420	4,040.343	20.02	0.8890	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			137.48540	155.100	19.85	0.1207	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			802.64360	872.341	18.06	0.4083	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,991.64360	1,890.341	18.06	0.5917	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			775.43090	843.047	18.13	0.3976	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,064.43090	1,961.047	18.13	0.6024	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			749.17890	814.748	18.21	0.3871	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,138.17890	2,032.748	18.21	0.6129	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.08220		2.06450			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			347.86200	421.703	17.25	0.4329	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			802.86200	699.703	17.25	0.5671	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			317.53660	386.083	17.37	0.4057	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			872.53660	764.084	17.37	0.5943	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			289.59370	353.056	17.49	0.3793	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			944.59370	831.056	17.49	0.6207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.12300		2.10660			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.16630		2.14920			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			39.71610	45.236	20.56	0.0560	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,673.71610	3,515.236	20.56	0.9440	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			37.33420	42.162	20.69	0.0524	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,771.33420	3,612.162	20.69	0.9476	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			35.12230	39.318	20.82	0.0491	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,869.12230	3,709.318	20.82	0.9509	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,624.55990	1,517.599	16.86	0.6279	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			491.88740	553.855	16.96	0.3582	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,699.88740	1,590.855	16.96	0.6418	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			468.40510	528.367	17.07	0.3448	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,776.40510	1,665.367	17.07	0.6552	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			516.55990	580.598	16.86	0.3721	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			1.81720		1.79870			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84860		1.82950			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.88430		1.86450			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			59.96450	72.294	23.92	0.0842	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,272.96450	3,100.295	23.92	0.9158	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			55.94630	67.499	24.07	0.0791	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,368.94630	3,195.499	24.07	0.9209	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			52.22320	63.050	24.22	0.0743	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,465.22320	3,291.050	24.22	0.9257	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			231.16730	257.112	22.72	0.1828	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,336.16730	3,171.112	22.72	0.8172	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			222.05660	246.707	22.84	0.1762	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,427.05660	3,260.707	22.84	0.8238	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			216.19310	236.791	22.96	0.1698	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,521.19310	3,350.791	22.96	0.8302	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			843.93530	922.947	19.73	0.4381	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,798.93530	1,679.947	19.73	0.5619	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			817.32100	893.544	19.85	0.4269	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,872.32100	1,750.544	19.85	0.5731	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	1.98	Call			791.70730	865.206	19.97	0.4158	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,946.70730	1,822.206	19.97	0.5842	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			0.13750		0.13590			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13750		0.13600			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13770		0.13610			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			10.04310		9.94650			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17730		10.07970			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33570		10.23580			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			51.83940	69.536	17.37	0.1713	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			955.33940	876.436	17.37	0.8287	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			50.87030	68.295	17.39	0.1687	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			964.37030	885.195	17.39	0.8313	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			49.91920	67.078	17.42	0.1661	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			973.41920	893.978	17.42	0.8339	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			127.88230	153.872	17.14	0.2403	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,138.18230	1,066.572	17.14	0.7597	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			126.49540	152.260	17.16	0.2382	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,146.79540	1,074.960	17.16	0.7618	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			125.12450	150.666	17.18	0.2360	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,155.42450	1,083.366	17.18	0.7640	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			299.58100	341.211	16.76	0.3690	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,003.78100	945.511	16.76	0.6310	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			297.25470	338.651	16.78	0.3667	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,011.45470	952.951	16.78	0.6333	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			294.94790	336.112	16.80	0.3645	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,019.14790	960.411	16.80	0.6355	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			1.32970		1.32160			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34150		1.33350			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35720		1.34890			0.0000	0.00	0	0
Total PULA / 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
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			784.00000	703.000		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			884.00000	803.000		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			984.00000	903.000		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			865.00000	785.000		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			965.00000	885.000		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			1,065.00000	985.000		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			311.00000	228.000		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			411.00000	328.000		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			511.00000	428.000		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			1.26580		1.27530			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.26800		1.27750			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27080		1.28030			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			1.11970		1.12310			0.0000	0.00	0	13,279
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12400		1.12740			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12920		1.13260			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,279
Total QUANTO € / \$												0.00	0	13,279
RAIN	On	19/12/2016	Foreign Exchange Future			24,454.65000		24,268.06000			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			10.26600		10.17240			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.43560		10.33960			0.0000	0.00	0	0
Total SGD / 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
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			17.02230	21.596	19.30	0.0584	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,654.62230	1,565.596	19.30	0.9416	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			16.71820	21.209	19.32	0.0574	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,664.31820	1,575.209	19.32	0.9426	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			16.41960	20.828	19.34	0.0565	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,674.01960	1,584.828	19.34	0.9435	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			215.78490	244.486	16.75	0.3392	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			866.18490	798.886	16.75	0.6608	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			213.60270	242.048	16.77	0.3365	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			874.00270	806.448	16.77	0.6635	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			211.44110	239.635	16.79	0.3337	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			881.84110	814.035	16.79	0.6663	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			4.55460		4.49130			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.55710		4.49070			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			4.22230	5.691	18.39	0.0387	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			802.92230	741.091	18.39	0.9613	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			4.08270	5.495	18.46	0.0374	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			812.78270	750.895	18.46	0.9626	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			3.94870	5.306	18.53	0.0362	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			822.64870	760.706	18.53	0.9638	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			60.31230	75.287	15.34	0.2786	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			429.61230	378.187	15.34	0.7214	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			58.65590	73.266	15.38	0.2724	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			437.95590	386.166	15.38	0.7276	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			57.04440	71.297	15.42	0.2663	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			446.34440	394.197	15.42	0.7337	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			1.38200		1.34780			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34510		1.31360			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28560		1.25350			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 592 761 296.41	180,332	1,046,822
Total Options									77 087 310.55	173,500	2,264,646
Grand Total:									2,669,848,606.96	353,832	3,311,468