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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/06/2016 Foreign Exchange Future			14.65570		14.75010			0.0000	11,724,560.00	800	0
\$ / R On 24/06/2016 Foreign Exchange Future			14.66770		14.75010			0.0000	0.00	0	0
\$ / R On 27/06/2016 Foreign Exchange Future			14.67380		14.62100			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.67680		14.76220			0.0000	0.00	0	396
\$ / R On 29/06/2016 Foreign Exchange Future			14.67980		14.76530			0.0000	4,976,452.20	339	339
\$ / R On 30/06/2016 Foreign Exchange Future			14.68280		14.76830			0.0000	0.00	0	711
\$ / R On 01/07/2016 Foreign Exchange Future			14.68580		14.77120			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.69760		14.78300			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.71810		14.80370			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.72690		14.81250			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			14.75620		14.84200			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.75920		14.84490			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.76220		14.84790			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.76510		14.85090			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.76810		14.85390			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			14.78880		14.87470			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.80650		14.89260			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.81830		14.90450			0.0000	0.00	0	143
\$ / R On 16/08/2016 Foreign Exchange Future			14.82130		14.90750			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.82420		14.91040			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.82720		14.91340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2016	Foreign Exchange Future			14.84200		14.92830			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.85080		14.93720			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.85960		14.94600			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			14.88310		14.96970			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.88900		14.97560			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.89190		14.97860			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.90360		14.99040			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.90950		14.99630			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.92120		15.00810			0.0000	445,830,534.80	29,879	684,117
\$ / R	On	28/09/2016	Foreign Exchange Future			14.94780		15.03510			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			14.99550		15.08330			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.03130		15.11950			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.06710		15.15570			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.09700		15.18590			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.12980		15.21910			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.17750		15.26730			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.19250		15.28240			0.0000	165,886,907.50	10,919	95,071
\$ / R	On	13/03/2017	Foreign Exchange Future			15.44460		15.54000			0.0000	20,232,426.00	1,310	18,834
\$ / R	On	19/06/2017	Foreign Exchange Future			15.74490		15.84560			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.80170		15.89660			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			15.84000		15.93690			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.87830		15.97720			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.91660		16.01750			0.0000	0.00	0	70
Total \$ / R Future												648,650,880.50	43,247	968,873
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Call			5.03430	0.000	25.10	0.0000	0.00	0	0
\$ / R	On	22/06/2016	Foreign Exchange Option	15.21	Put			464.93430	554.300	25.10	1.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			31.22690	16.329	34.31	0.0946	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			451.12690	518.629	34.31	0.9054	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			0.34610	0.097	51.92	0.0006	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,860.24610	1,942.397	51.92	0.9994	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			0.32050	0.092	52.41	0.0006	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,890.22050	1,972.392	52.41	0.9994	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Call			0.00000	199.722	25.07	0.5556	0.00	0	0
\$ / R	On	27/06/2016	Foreign Exchange Option	14.62	Put			0.00000	145.922	25.07	0.4444	72,961.00	500	500
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Call			180.32610	147.000	25.79	0.4225	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Put			198.12610	250.200	25.79	0.5775	0.00	0	3,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			0.88870	0.918	36.62	0.0043	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,858.68870	1,944.118	36.62	0.9957	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			0.23450	0.255	38.28	0.0013	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			110.10150	148.493	25.80	0.4143	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,278.03450	2,363.455	38.28	0.9987	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,962.21820	2,876.834	47.56	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.01820	0.034	47.56	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,265.09470	1,181.301	32.07	0.9800	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			2.89470	4.501	32.07	0.0200	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	28/06/2016	Foreign Exchange Option	14.58	Call		292.30150	245.293	25.80	0.5857	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		223.40140	193.988	26.29	0.4773	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		178.10140	234.188	26.29	0.5227	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		526.74280	462.534	24.58	0.7773	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		48.44280	69.734	24.58	0.2227	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		15.69750	14.607	29.47	0.0520	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		1,094.49750	1,178.807	29.47	0.9480	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		21.63750	21.004	28.31	0.0734	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		930.43750	1,015.204	28.31	0.9266	0.00	0	18,400
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call		241.20820	210.576	23.29	0.4459	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put		258.20820	312.976	23.29	0.5541	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		408.15660	360.230	22.66	0.6323	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		125.15660	162.630	22.66	0.3677	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		345.98220	304.124	22.88	0.5698	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		162.98220	206.524	22.88	0.4302	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		200.68710	177.399	22.48	0.3502	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		436.98710	499.299	22.48	0.6498	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		79.99320	70.302	23.43	0.1677	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		816.29320	892.202	23.43	0.8323	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		391.41920	346.953	21.56	0.5627	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		207.71920	248.853	21.56	0.4373	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call		214.78780	189.840	22.39	0.3685	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put		411.08780	471.740	22.39	0.6315	0.00	0	4,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		312.93660	278.047	21.80	0.4650	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		320.43660	371.147	21.80	0.5350	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call		248.13900	222.692	21.65	0.3549	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put		556.13900	616.492	21.65	0.6451	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		31.64700	27.981	24.31	0.0609	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,786.74700	1,868.781	24.31	0.9391	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		3.51830	3.258	27.94	0.0080	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,348.61830	3,434.058	27.94	0.9920	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		8.17450	6.944	25.08	0.0172	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,610.27450	2,694.744	25.08	0.9828	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,048.65070	2,963.091	26.09	0.9975	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.75070	0.891	26.09	0.0025	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,368.21710	1,286.819	19.24	0.9370	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		20.31710	24.619	19.24	0.0630	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		14.08150	12.191	24.78	0.0287	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,296.18150	2,379.991	24.78	0.9713	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		418.92400	378.615	20.86	0.5069	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		348.02400	393.515	20.86	0.4931	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		110.13450	99.660	23.13	0.1758	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		1,116.23450	1,191.560	23.13	0.8242	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		332.51640	303.328	21.34	0.4036	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		557.81640	614.528	21.34	0.5964	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		370.80800	338.503	21.14	0.4378	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	05/08/2016	Foreign Exchange Option	15.00	Put			496.10800	549.703	21.14	0.5622	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,202.46170	2,117.402	21.41	0.9759	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			9.86170	10.902	21.41	0.0241	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			233.85780	214.306	21.93	0.2948	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			861.25780	927.806	21.93	0.7052	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			78.09480	72.229	23.72	0.1140	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,783.59480	1,863.930	23.72	0.8860	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			190.04490	175.026	22.31	0.2412	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,092.54490	1,163.726	22.31	0.7588	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			36.16090	33.893	24.99	0.0568	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,515.76090	2,599.693	24.99	0.9432	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			188.72030	174.025	22.37	0.2380	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,118.32030	1,189.825	22.37	0.7620	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			162.32420	150.007	22.68	0.2085	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,258.92420	1,332.807	22.68	0.7915	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			134.44550	125.228	23.08	0.1726	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,516.14550	1,593.228	23.08	0.8274	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			38.01640	36.258	25.31	0.0559	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,800.81640	2,885.458	25.31	0.9441	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			30.60770	29.007	25.62	0.0456	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,023.40770	3,108.207	25.62	0.9544	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,141.04550	3,055.090	23.33	0.9915	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.84550	4.290	23.33	0.0085	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,495.32670	1,418.807	19.25	0.8877	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			58.12670	68.007	19.25	0.1123	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			438.64460	408.899	20.82	0.4352	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			632.64460	689.299	20.82	0.5648	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			49.19700	47.803	25.16	0.0667	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,879.49700	2,964.703	25.16	0.9333	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,539.08860	1,463.074	18.98	0.8789	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			69.38860	79.974	18.98	0.1211	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,368.83690	1,296.717	19.09	0.8400	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			99.13690	113.617	19.09	0.1600	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			51.75560	50.225	25.07	0.0697	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,822.05560	2,907.125	25.07	0.9303	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,312.63800	1,242.481	19.16	0.8208	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			117.03800	133.481	19.16	0.1792	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			79.72600	76.906	24.38	0.1011	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,404.12600	2,487.906	24.38	0.8989	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			549.75980	516.662	20.52	0.4888	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			571.15980	624.762	20.52	0.5112	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			161.39230	153.679	23.14	0.1844	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,682.79230	1,761.779	23.14	0.8156	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			54.11500	52.876	25.17	0.0715	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,875.51500	2,960.976	25.17	0.9285	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,552.21990	1,476.435	19.02	0.8756	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			73.61990	84.535	19.02	0.1244	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			589.85530	554.888	20.36	0.5066	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			549.45530	601.288	20.36	0.4934	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			32.26730	33.627	27.05	0.0447	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,751.86730	3,840.027	27.05	0.9553	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,765.35660	1,685.063	19.07	0.9024	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			59.05660	65.563	19.07	0.0976	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,756.23860	1,676.005	19.05	0.9012	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			59.93860	66.505	19.05	0.0988	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,747.13310	1,666.960	19.04	0.8999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			60.83310	67.460	19.04	0.1001	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,825.55170	1,745.026	19.04	0.9064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			57.45170	63.826	19.04	0.0936	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,779.97660	1,699.744	18.96	0.9003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			61.87660	68.544	18.96	0.0997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,770.89530	1,690.724	18.95	0.8991	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			62.79530	69.524	18.95	0.1009	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,761.82570	1,681.715	18.93	0.8978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			63.72570	70.515	18.93	0.1022	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,424.34690	1,352.655	18.96	0.8312	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			116.24690	131.455	18.96	0.1688	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,189.34120	1,124.715	19.13	0.7648	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			181.24120	203.515	19.13	0.2352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,044.90510	986.610	19.28	0.7150	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			236.80510	265.410	19.28	0.2850	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			853.78270	805.289	19.68	0.6343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			345.68270	384.089	19.68	0.3657	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			796.23620	750.716	19.81	0.6069	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			388.13620	429.516	19.81	0.3931	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			741.59990	699.040	19.95	0.5796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			433.49990	477.840	19.95	0.4204	802,771.70	1,680	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			594.81920	561.879	20.38	0.4992	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			586.71920	640.679	20.38	0.5008	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			476.06670	450.349	20.89	0.4241	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			767.96670	829.149	20.89	0.5759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			409.17870	387.704	21.22	0.3780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			901.07870	966.504	21.22	0.6220	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			379.08840	359.555	21.39	0.3563	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			970.98840	1,038.355	21.39	0.6437	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			351.08090	333.520	21.57	0.3356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,042.98090	1,112.320	21.57	0.6644	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			279.12870	266.443	22.11	0.2793	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,271.02870	1,345.243	22.11	0.7207	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			227.08580	217.808	22.59	0.2358	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,488.98580	1,566.608	22.59	0.7642	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			212.01610	203.717	22.75	0.2227	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	19/09/2016	Foreign Exchange Option	16.36	Put			1,563.91610	1,642.517	22.75	0.7773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			189.09580	181.743	22.99	0.2020	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,690.99580	1,770.543	22.99	0.7980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			170.75410	164.501	23.20	0.1855	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,802.65410	1,883.301	23.20	0.8145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			168.09690	162.003	23.23	0.1831	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,819.99690	1,900.803	23.23	0.8169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			162.90550	157.118	23.29	0.1783	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,854.80550	1,935.918	23.29	0.8217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			143.72440	139.057	23.54	0.1604	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,995.62440	2,077.857	23.54	0.8396	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			128.84560	125.026	23.75	0.1461	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,120.74560	2,203.826	23.75	0.8539	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			87.56460	85.948	24.53	0.1046	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,579.46460	2,664.748	24.53	0.8954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			75.20690	74.188	24.84	0.0916	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,767.10690	2,852.988	24.84	0.9084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			25.43890	25.670	28.59	0.0327	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,567.33890	4,654.470	28.59	0.9673	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,631.16390	1,554.697	18.88	0.8622	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			96.06390	106.897	18.88	0.1378	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			64.65240	65.750	25.81	0.0770	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,279.55240	3,367.950	25.81	0.9230	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			59.41690	60.784	26.19	0.0712	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,434.31690	3,522.984	26.19	0.9288	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,241.60860	3,155.171	20.91	0.9874	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.50860	7.371	20.91	0.0126	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			458.96200	437.848	21.46	0.3754	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,065.66200	1,132.348	21.46	0.6246	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			85.48600	86.547	26.61	0.0854	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,815.98600	3,905.247	26.61	0.9146	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,328.35750	3,240.911	19.53	0.9849	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.85750	9.611	19.53	0.0151	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,746.78940	1,672.154	18.94	0.8464	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			127.28940	140.854	18.94	0.1536	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			88.26350	89.190	26.43	0.0880	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,738.76350	3,827.890	26.43	0.9120	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			378.45040	364.726	22.37	0.2982	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,582.75040	1,657.626	22.37	0.7018	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			844.98290	805.759	20.27	0.5497	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			639.28290	688.659	20.27	0.4503	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			391.43760	377.013	22.28	0.3065	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,535.73760	1,609.914	22.28	0.6935	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			277.38900	268.946	23.32	0.2234	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,181.48900	2,261.946	23.32	0.7766	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,031.06970	1,954.508	18.68	0.8750	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	13.26	Put			105.16970	117.508	18.68	0.1250	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			624.03070	597.597	21.17	0.4303	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,038.13070	1,100.597	21.17	0.5697	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			112.93800	114.009	27.07	0.0964	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,293.83800	4,384.209	27.07	0.9036	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,430.16040	3,341.646	18.33	0.9828	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.06040	11.846	18.33	0.0172	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,875.21570	1,802.176	18.82	0.8364	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			156.11570	172.377	18.82	0.1636	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,671.21180	2,585.031	17.46	0.9422	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			43.91180	47.531	17.46	0.0578	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,662.04500	2,575.951	17.47	0.9413	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			44.74500	48.451	17.47	0.0587	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,652.89020	2,566.884	17.49	0.9404	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			45.59020	49.384	17.49	0.0596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,119.89510	2,044.682	18.73	0.8593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			137.49510	152.182	18.73	0.1407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,111.73120	2,036.619	18.74	0.8579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			139.33120	154.119	18.74	0.1421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,079.24840	2,004.542	18.77	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			135.67610	150.262	18.72	0.1393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,658.97130	11,748.903	27.08	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,494.98230	3,406.163	17.86	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.58230	13.663	17.86	0.0189	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,185.81720	2,109.800	18.66	0.8701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			123.41720	137.300	18.66	0.1299	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,128.07610	2,052.762	18.72	0.8607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,012.01860	6,100.963	27.08	0.9522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			52.50110	51.594	27.08	0.0463	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,070.10110	6,159.094	27.08	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			18.31550	18.181	27.08	0.0184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,745.91550	7,835.681	27.08	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.37130	1.403	27.08	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,588.21920	5,676.728	27.08	0.9402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			66.58400	65.304	27.08	0.0568	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,684.18400	5,772.804	27.08	0.9432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			62.76490	61.588	27.08	0.0540	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,780.36490	5,869.088	27.08	0.9460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			54.41860	53.463	27.08	0.0478	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,979.92650	5,067.527	27.08	0.9181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			94.43440	92.366	27.08	0.0765	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,112.03440	5,199.867	27.08	0.9235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			91.22750	89.253	27.08	0.0743	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,168.82750	5,256.753	27.08	0.9257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			70.61920	69.228	27.08	0.0598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,652.38780	4,739.314	27.08	0.9033	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	19.95	Call			115.30970	112.623	27.08	0.0906	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,782.90970	4,870.123	27.08	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			107.10490	104.664	27.08	0.0851	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,904.70490	4,992.164	27.08	0.9149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			102.32650	100.027	27.08	0.0819	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,126.94640	4,218.898	26.88	0.8769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			132.72950	129.513	27.08	0.1019	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,550.32950	4,637.013	27.08	0.8981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			129.06410	125.960	27.08	0.0995	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,596.66410	4,683.460	27.08	0.9005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			124.78780	121.814	27.08	0.0967	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,870.39620	3,961.640	26.32	0.8669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			171.73800	173.138	26.36	0.1324	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,889.33800	3,980.638	26.36	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			164.12390	165.924	26.67	0.1267	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,031.72390	4,123.424	26.67	0.8733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			159.34640	161.398	26.88	0.1231	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,335.46780	3,424.787	25.15	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			205.06300	204.641	25.24	0.1568	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,372.66300	3,462.141	25.24	0.8432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			177.68960	178.772	26.14	0.1368	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,785.28960	3,876.272	26.14	0.8632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			172.79620	174.140	26.32	0.1331	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,012.65430	3,100.416	24.44	0.8217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			231.69060	229.749	24.52	0.1760	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,049.29060	3,137.249	24.52	0.8240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			230.03510	228.189	24.56	0.1748	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,067.63510	3,155.689	24.56	0.8252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			207.86780	207.287	25.15	0.1589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,684.22860	2,767.832	23.83	0.7955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			240.24290	237.796	24.31	0.1820	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,957.84290	3,045.296	24.31	0.8180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			237.62380	235.337	24.38	0.1802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,985.22380	3,072.837	24.38	0.8198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			235.05430	232.916	24.44	0.1783	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,519.58930	2,601.960	23.59	0.7796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			300.59250	293.129	23.60	0.2195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,528.19250	2,610.629	23.60	0.7805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			280.46920	273.987	23.80	0.2069	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,658.06920	2,741.487	23.80	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			276.62860	270.332	23.83	0.2045	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,026.23170	2,103.808	22.82	0.7218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			391.11410	379.167	22.87	0.2738	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,058.71410	2,136.667	22.87	0.7262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			389.25960	377.403	22.88	0.2727	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,066.85960	2,144.903	22.88	0.7273	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	17.50	Call			301.98930	294.460	23.59	0.2204	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,905.83600	1,981.930	22.62	0.7049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			426.19250	412.489	22.64	0.2939	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,913.79250	1,989.990	22.64	0.7061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			414.13980	401.039	22.71	0.2871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,961.73980	2,038.539	22.71	0.7129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			398.63170	386.308	22.82	0.2782	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,725.84370	1,799.438	22.32	0.6772	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			473.65930	457.584	22.35	0.3203	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,741.25930	1,815.084	22.35	0.6797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			442.84330	428.309	22.53	0.3033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,850.44330	1,925.809	22.53	0.6967	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			428.23600	414.430	22.62	0.2951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,476.87750	1,547.008	21.87	0.6336	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			508.66760	491.335	22.15	0.3395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,626.26760	1,698.835	22.15	0.6605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			492.11910	475.268	22.24	0.3304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,679.71910	1,752.768	22.24	0.6696	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			478.24370	461.938	22.32	0.3228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,228.50950	1,293.786	21.37	0.5821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			657.75430	633.281	21.38	0.4163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,235.35430	1,300.781	21.38	0.5837	58,795,310.24	45,200	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			615.20020	592.747	21.58	0.3952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,332.80020	1,400.247	21.58	0.6048	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			559.27750	539.508	21.87	0.3664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,114.90400	1,177.144	21.13	0.5552	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			676.90010	651.526	21.30	0.4257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,194.50010	1,259.026	21.30	0.5743	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			673.67180	648.447	21.31	0.4241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,201.27180	1,265.947	21.31	0.5759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			660.90950	636.286	21.37	0.4179	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			939.22910	996.539	20.76	0.5080	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			782.81250	751.975	20.89	0.4748	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,000.41250	1,059.475	20.89	0.5252	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			756.68730	727.040	20.98	0.4630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,044.28730	1,104.540	20.98	0.5370	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			717.30400	689.644	21.13	0.4448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			714.77480	763.718	20.27	0.4361	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			905.31120	868.446	20.50	0.5273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			822.91120	875.946	20.50	0.4727	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			900.91770	864.304	20.52	0.5255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			828.51770	881.804	20.52	0.4745	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			821.62910	789.039	20.76	0.4920	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			614.54870	659.258	20.03	0.3988	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,041.07520	998.229	20.16	0.5806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			668.67520	715.729	20.16	0.4194	0.00	0	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	14.98	Call		1,006.79060	965.416	20.25	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		704.39060	752.916	20.25	0.4324	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		997.17480	956.218	20.27	0.5639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		479.60270	517.817	19.68	0.3421	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,188.17670	1,139.314	19.84	0.6333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		535.77670	576.814	19.84	0.3667	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,149.88810	1,102.546	19.92	0.6200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		567.48810	610.046	19.92	0.3800	1,464,110.16	2,400	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,096.94870	1,051.758	20.03	0.6012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		301.86360	327.233	19.18	0.2501	7,395,468.06	22,600	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		1,447.09500	1,387.820	19.33	0.7142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		364.69500	395.320	19.33	0.2858	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		1,427.19730	1,369.203	19.37	0.7086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		374.79730	406.703	19.37	0.2914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,262.00270	1,210.317	19.68	0.6579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		146.84840	162.042	18.77	0.1476	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,959.96510	1,886.080	18.88	0.8308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		177.56510	193.580	18.88	0.1692	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,804.28490	1,733.900	19.00	0.8000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		221.88490	241.400	19.00	0.2000	289,680.60	1,200	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,584.26360	1,519.733	19.18	0.7499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		999.80470	963.490	20.91	0.4930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,199.80470	1,258.890	20.91	0.5070	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		379.68250	372.193	24.13	0.2241	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,269.68250	3,357.593	24.13	0.7759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,152.87070	1,110.222	20.45	0.5472	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		972.87070	1,025.622	20.45	0.4528	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,014.96380	978.009	20.87	0.4985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,174.96380	1,233.409	20.87	0.5015	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		291.52920	291.225	25.69	0.1763	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,131.52920	4,226.625	25.69	0.8237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		687.71840	666.068	22.17	0.3684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,897.71840	1,971.468	22.17	0.6316	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		628.81310	609.922	22.49	0.3423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,088.81310	2,165.322	22.49	0.6577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		143.25170	142.735	26.92	0.0944	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,023.25170	6,118.135	26.92	0.9056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		378.39770	370.971	24.15	0.2235	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,278.39770	3,366.371	24.15	0.7765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		321.01560	318.908	25.04	0.1932	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,781.01560	3,874.308	25.04	0.8068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,210.18190	1,164.829	20.28	0.5665	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		900.18190	950.229	20.28	0.4335	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,161.51200	1,118.453	20.43	0.5501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		961.51200	1,013.853	20.43	0.4499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,157.18340	1,114.332	20.44	0.5487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			967.18340	1,019.732	20.44	0.4513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,429.41310	1,381.496	20.42	0.5684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,103.81310	1,156.596	20.42	0.4316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,425.13430	1,377.422	20.43	0.5672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,109.53430	1,162.522	20.43	0.4328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,322.55500	1,279.457	20.75	0.5369	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,328.02020	4,427.906	25.56	0.7749	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,015.66380	2,917.368	17.55	0.8817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			170.06380	172.468	17.55	0.1183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,731.76190	1,668.472	19.63	0.6492	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			776.16190	813.572	19.63	0.3508	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,256.95500	1,314.557	20.75	0.4631	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,433.69940	1,385.585	20.40	0.5697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,098.09940	1,150.685	20.40	0.4303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			668.04680	653.613	23.44	0.3113	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,972.44680	3,058.713	23.44	0.6887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			463.62020	462.806	25.56	0.2251	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,497.30090	2,572.652	22.67	0.5990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,011.40390	991.948	22.68	0.4002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,504.80390	2,580.248	22.68	0.5998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,016.41230	996.762	22.66	0.4018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,489.81230	2,565.062	22.66	0.5982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,013.90090	994.352	22.67	0.4010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,206.53420	1,186.105	22.64	0.4291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,559.63420	2,636.105	22.64	0.5709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,203.83350	1,183.501	22.65	0.4284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,566.93350	2,643.501	22.65	0.5716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,201.14770	1,180.911	22.66	0.4276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,574.24770	2,650.911	22.66	0.5724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,822.33770	2,902.595	22.82	0.5678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,306.87040	1,288.321	22.82	0.4315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,829.67040	2,910.022	22.82	0.5685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,304.20970	1,285.779	22.83	0.4308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,837.00970	2,917.480	22.83	0.5692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,309.53770	1,290.894	22.82	0.4322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,402.89610	1,386.403	22.95	0.4346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,075.39610	3,159.803	22.95	0.5654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,400.30730	1,383.889	22.96	0.4340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,082.80730	3,167.288	22.96	0.5660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,397.72450	1,381.389	22.96	0.4334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,090.22450	3,174.789	22.96	0.5666	0.00	0	0
Total \$ / R Option												68,820,301.76	73,580	1,169,366
Total \$ / R												717,471,182.26	116,827	2,138,239
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.92120		15.00810			0.0000	940,035.60	63	731

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.19250		15.28240			0.0000	273,465.00	18	57
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.44460		15.54000			0.0000	46,333.80	3	57
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			15.74490		15.84560			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,259,834.40	84	845
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			59,930.73380	56,598.688	20.37	0.5018	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			58,120.73380	63,478.688	20.37	0.4982	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			59,481.91730	56,187.900	20.38	0.4992	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			58,671.91730	64,067.900	20.38	0.5008	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			59,047.98920	55,779.448	20.40	0.4966	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			59,237.98920	64,659.448	20.40	0.5034	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			100,020.17830	95,951.251	20.23	0.5657	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			70,780.17830	75,701.251	20.23	0.4343	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			99,545.88490	95,498.313	20.24	0.5639	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			71,305.88490	76,248.313	20.24	0.4361	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			99,073.58460	95,047.330	20.25	0.5620	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			71,833.58460	76,797.330	20.25	0.4380	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			208,881.31260	216,532.200	22.49	0.6577	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			62,657.87710	60,772.997	22.50	0.3413	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			209,657.87710	217,312.997	22.50	0.6587	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			63,105.17670	61,206.018	22.48	0.3433	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			208,105.17670	215,746.018	22.48	0.6567	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			62,881.31260	60,992.200	22.49	0.3423	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			110,714.98380	107,254.942	21.40	0.4696	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			163,154.98380	169,764.942	21.40	0.5304	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			110,384.13780	106,937.892	21.41	0.4686	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			163,824.13780	170,447.892	21.41	0.5314	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			110,053.75810	106,621.908	21.42	0.4675	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			164,493.75810	171,131.908	21.42	0.5325	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,259,834.40	84	845
£ / R	On 08/09/2016	Foreign Exchange Future			21.89210		21.98850			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			21.94020		22.03720			0.0000	16,674,552.00	760	62,713
£ / R	On 19/12/2016	Foreign Exchange Future			22.35290		22.45420			0.0000	0.00	0	100
£ / R	On 13/03/2017	Foreign Exchange Future			22.74190		22.84970			0.0000	0.00	0	51
£ / R	On 25/04/2017	Foreign Exchange Future			22.94400		23.05590			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			23.20290		23.31790			0.0000	0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			23.38390		23.49180			0.0000	0.00	0	520
Total £ / R Future											16,674,552.00	760	72,982
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			1,236.20990	1,207.746	20.53	0.6502	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			447.70990	515.646	20.53	0.3498	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			681.22210	677.629	20.76	0.4518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,911.14740	4,012.805	22.26	0.9410	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			942.72210	1,035.529	20.76	0.5482	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			677.17900	673.726	20.76	0.4500	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			948.67900	1,041.626	20.76	0.5500	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			673.15500	669.844	20.77	0.4482	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			954.65500	1,047.744	20.77	0.5518	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			49.64740	54.905	22.26	0.0590	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			0.00000	2,278.157	20.17	0.8566	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			0.00000	167.957	20.17	0.1434	1,259,676.00	7,500	7,500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,786.95520	1,738.234	20.00	0.7679	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			259.75520	308.034	20.00	0.2321	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			0.00000	887.030	20.08	0.5271	3,636,824.23	4,100	5,000
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,370.92980	3,478.146	22.24	0.8930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,443.73530	1,544.374	20.77	0.6586	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			478.08930	481.794	20.78	0.3399	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,450.88930	1,551.594	20.78	0.6601	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.00000	344.225	21.26	0.2604	5,404,335.64	15,700	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			0.00000	2,004.025	21.26	0.7396	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			108.12980	118.346	22.24	0.1070	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			0.00000	846.830	20.08	0.4729	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			643.26150	642.406	20.45	0.4211	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,106.06150	1,202.206	20.45	0.5789	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			483.80030	487.369	20.77	0.3429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,436.60030	1,537.169	20.77	0.6571	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			480.93530	484.574	20.77	0.3414	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,091.15930	1,074.889	19.19	0.4904	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,266.95930	1,351.989	19.19	0.5096	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,087.08590	1,070.926	19.20	0.4891	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,272.88590	1,358.026	19.20	0.5109	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,083.01950	1,066.977	19.20	0.4878	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			661.67990	727.447	18.57	0.3462	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,695.99870	4,800.183	22.13	0.8693	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,362.78800	5,264.500	21.09	0.9693	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			38.58800	41.600	21.09	0.0307	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,119.43370	4,027.108	18.82	0.9376	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			75.23370	84.208	18.82	0.0624	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,705.87990	1,670.347	18.57	0.6538	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,278.81950	1,364.077	19.20	0.5122	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			945.47020	933.119	19.44	0.4427	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,501.27020	1,590.219	19.44	0.5573	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			546.46330	543.805	20.50	0.2899	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,552.26330	2,650.905	20.50	0.7101	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			210.19870	213.083	22.13	0.1307	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,119.29910	1,097.926	19.63	0.4310	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,009.59910	2,096.026	19.63	0.5690	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,115.99300	1,094.698	19.64	0.4301	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,016.29300	2,102.798	19.64	0.5699	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,112.69630	1,091.478	19.64	0.4291	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,022.99630	2,109.578	19.64	0.5709	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,245.71350	1,220.224	19.69	0.4387	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,169.81350	2,256.225	19.69	0.5613	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			702.10000	817.100		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			712.10000	827.100		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			722.10000	837.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,589.35770	1,562.953	19.83	0.4294	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,237.55770	3,319.053	19.83	0.5706	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,586.47810	1,560.133	19.84	0.4288	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,244.67810	3,326.233	19.84	0.5712	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,583.61570	1,557.319	19.84	0.4281	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,251.81570	3,333.419	19.84	0.5719	0.00	0	0
Total £ / R Option												10,300,835.87	27,300	65,332
Total £ / R												26,975,387.87	28,060	138,314
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14288		0.14404			0.0000	714.38	5	1,409
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14599		0.14720			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14898		0.15027			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15255		0.15392			0.0000	0.00	0	0
Total ¥ / R Future												714.38	5	10,718
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,404.78190	3,288.785	19.45	0.9972	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.08190	1.185	19.45	0.0028	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,408.23200	2,292.434	15.96	0.9879	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.53200	4.834	15.96	0.0121	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,455.29050	1,346.428	15.84	0.8938	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			51.59050	58.828	15.84	0.1062	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,280.50000	26,401.400	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,280.50000	27,401.400	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,280.50000	28,401.400	27.37	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,470.14560	1,376.520	17.43	0.6892	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			443.24560	478.620	17.43	0.3108	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			984.15050	919.481	19.14	0.5157	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			957.25050	1,021.581	19.14	0.4843	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			667.16680	624.578	20.79	0.3763	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,640.26680	1,726.678	20.79	0.6237	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			753.86870	712.572	22.19	0.3521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,362.26870	2,457.072	22.19	0.6479	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,374.21060	1,298.772	19.44	0.5730	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			982.61060	1,043.272	19.44	0.4270	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,007.08700	949.644	20.78	0.4496	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,615.48700	1,694.144	20.78	0.5504	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												714.38	5	10,718
€ / R	On	30/06/2016	Foreign Exchange Future			16.57510		16.65180			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			16.89210		16.97130			0.0000	122,535,293.40	7,254	49,068
€ / R	On	19/12/2016	Foreign Exchange Future			17.25830		17.34030			0.0000	2,226,320.70	129	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			17.60620		17.69350			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.02330		18.11580			0.0000	0.00	0	90,726
€ / R	On	18/09/2017	Foreign Exchange Future			18.13040		18.21700			0.0000	0.00	0	0
Total € / R Future												124,761,614.10	7,383	160,060
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			19.91960	17.462	28.68	0.0588	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			1,098.11960	1,172.362	28.68	0.9412	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			671.91930	640.954	20.79	0.4957	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			700.61930	748.854	20.79	0.5043	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,108.54830	2,038.117	20.38	0.8980	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			77.24830	86.017	20.38	0.1020	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,099.45000	2,029.111	20.37	0.8970	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			78.15000	87.011	20.37	0.1030	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,090.36100	2,020.116	20.35	0.8959	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			79.06100	88.016	20.35	0.1041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			809.53870	856.031	20.43	0.4298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,475.58420	1,430.447	19.95	0.6679	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,199.25110	1,162.658	20.35	0.5864	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			758.95110	804.358	20.35	0.4136	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			804.40280	850.787	20.43	0.4282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			164.65000	158.278	25.94	0.1119	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,724.35000	4,799.978	25.94	0.8881	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,149.83870	1,114.331	20.43	0.5702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,144.99180	1,109.592	20.44	0.5686	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			814.69180	861.292	20.44	0.4314	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			229.25980	221.203	24.20	0.1555	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,688.95980	3,762.903	24.20	0.8445	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,154.70280	1,119.087	20.43	0.5718	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			535.28420	572.147	19.95	0.3321	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,893.61030	1,954.654	21.63	0.5943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			882.90220	856.486	21.61	0.4079	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,879.40220	1,940.285	21.61	0.5921	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			880.00120	853.665	21.62	0.4068	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,886.50120	1,947.465	21.62	0.5932	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			877.11030	850.854	21.63	0.4057	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,111.23800	1,084.003	21.74	0.4271	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,195.43800	2,260.703	21.74	0.5729	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,117.07870	1,089.684	21.73	0.4289	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,181.27870	2,246.384	21.73	0.5711	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,114.15770	1,086.839	21.74	0.4280	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,188.35770	2,253.539	21.74	0.5720	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,263.63430	1,245.672	22.07	0.4337	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,516.63430	2,585.272	22.07	0.5663	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,260.78360	1,242.889	22.07	0.4329	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,523.78360	2,592.490	22.07	0.5671	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,266.49250	1,248.471	22.06	0.4344	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,509.49250	2,578.070	22.06	0.5656	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												124,761,614.10	7,383	166,682
AUS / R	On	19/09/2016	Foreign Exchange Future			11.15610		11.16130			0.0000	8,367,075.00	750	8,277
AUS / R	On	19/12/2016	Foreign Exchange Future			11.32370		11.33060			0.0000	7,360,405.00	650	756
AUS / R	On	13/03/2017	Foreign Exchange Future			11.48070		11.49060			0.0000	114,807.00	10	4,735
AUS / R	On	19/06/2017	Foreign Exchange Future			11.66920		11.68230			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.68060		11.68890			0.0000	0.00	0	0
Total AUS / R Future												15,842,287.00	1,410	13,768
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,011.13740	1,008.127	15.82	0.8822	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			49.83740	52.027	15.82	0.1178	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,002.35540	999.406	15.81	0.8798	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			51.05540	53.306	15.81	0.1202	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,019.94440	1,016.872	15.83	0.8846	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			48.64440	50.772	15.83	0.1154	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			211.06930	218.387	15.56	0.2718	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			874.52480	875.011	15.56	0.7254	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			213.92480	221.311	15.56	0.2746	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			867.40620	867.967	15.55	0.7226	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			216.80620	224.267	15.55	0.2774	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			881.66930	882.087	15.56	0.7282	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			446.57920	449.358	16.56	0.4152	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			905.97920	918.658	16.56	0.5848	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			443.37110	446.193	16.57	0.4130	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			912.77110	925.493	16.57	0.5870	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			449.80880	452.544	16.55	0.4175	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			899.20880	911.844	16.55	0.5825	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			611.35980	610.421	16.71	0.4563	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			979.05980	991.221	16.71	0.5437	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			607.90080	607.012	16.72	0.4544	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			985.60080	997.811	16.72	0.5456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			604.46050	603.621	16.73	0.4525	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			992.16050	1,004.421	16.73	0.5475	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			687.76910	690.982	17.29	0.4535	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,168.86910	1,180.382	17.29	0.5465	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			684.36360	687.627	17.30	0.4519	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,175.46360	1,187.027	17.30	0.5481	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			680.97410	684.289	17.31	0.4503	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,182.07410	1,193.689	17.31	0.5497	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												15,842,287.00	1,410	13,768
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.64050		11.71400			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.85400		11.93000			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.05340		12.13330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			156.12800	143.942	17.44	0.2508	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			822.12800	883.442	17.44	0.7492	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			154.07270	142.060	17.46	0.2481	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			830.07270	891.560	17.46	0.7519	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			152.04310	140.201	17.48	0.2454	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			838.04310	899.701	17.48	0.7546	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			329.25030	312.152	17.27	0.3459	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			929.25030	988.152	17.27	0.6541	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			334.81300	317.216	17.24	0.3504	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			914.81300	973.216	17.24	0.6496	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			332.02220	314.675	17.26	0.3481	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			922.02220	980.675	17.26	0.6519	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			463.60830	442.288	17.42	0.3841	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,060.30830	1,118.888	17.42	0.6159	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			460.64980	439.591	17.43	0.3822	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,067.34980	1,126.191	17.43	0.6178	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			457.70970	436.907	17.44	0.3804	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,074.40970	1,133.507	17.44	0.6196	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			15.62310		15.73180			0.0000	140,607.90	9	6,344
CHF / R	On	19/12/2016	Foreign Exchange Future			15.98890		16.10290			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.33790		16.45610			0.0000	0.00	0	0
Total CHF / R Future												140,607.90	9	6,344
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			324.51540	299.606	21.42	0.3013	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,192.71540	1,276.506	21.42	0.6987	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			322.11570	297.392	21.43	0.2995	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,200.31570	1,284.292	21.43	0.7005	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			319.73330	295.191	21.45	0.2977	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,207.93330	1,292.091	21.45	0.7023	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			702.44590	661.328	21.34	0.4147	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,299.54590	1,372.428	21.34	0.5853	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			708.89620	667.459	21.31	0.4177	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,285.99620	1,358.559	21.31	0.5823	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			705.66600	664.384	21.32	0.4162	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,292.76600	1,365.484	21.32	0.5838	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			953.01820	906.603	21.89	0.4434	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,566.91820	1,638.703	21.89	0.5566	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			959.61610	912.931	21.87	0.4457	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,553.51610	1,625.031	21.87	0.5543	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			956.30850	909.761	21.88	0.4445	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,560.20850	1,631.861	21.88	0.5555	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												140,607.90	9	6,344
CNH / R	On	19/09/2016	Foreign Exchange Future			2.25890		2.26880			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.28920		2.29940			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.31530		2.32620			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			293.72770	285.949	20.53	0.2265	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,105.72770	2,196.949	20.53	0.7735	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			276.21220	269.322	20.61	0.2156	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,188.21220	2,280.322	20.61	0.7844	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			259.67250	253.615	20.69	0.2051	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,271.67250	2,364.615	20.69	0.7949	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,209.85100	2,291.941	20.16	0.6586	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			677.77430	658.839	20.22	0.3315	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,283.77430	2,366.839	20.22	0.6685	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			652.61120	634.613	20.28	0.3219	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,358.61120	2,442.613	20.28	0.6781	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			703.85100	683.941	20.16	0.3414	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,597.61030	2,681.965	20.46	0.6297	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			932.34260	908.444	20.51	0.3621	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,670.34260	2,755.444	20.51	0.6379	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			987.65270	962.240	20.40	0.3786	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,525.65270	2,609.240	20.40	0.6214	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			959.61030	934.965	20.46	0.3703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.27540		2.28840			0.0000	50,058.80	22	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.32600		2.33980			0.0000	0.00	0	0
Total DKK / R Future												50,058.80	22	132
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,669.94200	1,780.048	20.83	0.6940	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			509.33920	486.124	20.72	0.3339	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,525.33920	1,632.124	20.72	0.6661	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			480.77840	459.345	20.77	0.3197	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,596.77840	1,705.345	20.77	0.6803	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			453.94200	434.048	20.83	0.3060	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			831.48390	802.215	20.96	0.3690	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,133.48390	2,242.215	20.96	0.6310	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			802.98610	774.966	21.02	0.3593	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,204.98610	2,314.965	21.02	0.6407	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			775.41870	748.602	21.08	0.3497	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,277.41870	2,388.602	21.08	0.6503	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												50,058.80	22	132
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.92530		1.93610			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.96090		1.97210			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.99330		2.00510			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			243.24340	235.912	22.38	0.2071	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,082.24340	2,182.912	22.38	0.7929	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			228.55710	222.090	22.51	0.1967	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,167.55710	2,269.090	22.51	0.8033	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			214.76800	209.098	22.63	0.1867	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,253.76800	2,356.098	22.63	0.8133	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			622.45740	604.768	21.75	0.3320	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,101.45740	2,195.768	21.75	0.6680	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			599.55650	582.874	21.86	0.3220	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,178.55650	2,273.874	21.86	0.6780	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			577.56150	561.838	21.97	0.3123	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,256.56150	2,352.838	21.97	0.6877	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			906.09560	880.975	21.46	0.3829	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,255.09560	2,347.975	21.46	0.6171	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			879.96020	856.192	21.56	0.3741	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,328.96020	2,423.192	21.56	0.6259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			854.64820	832.202	21.65	0.3654	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,403.64820	2,499.202	21.65	0.6346	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14520		0.14590			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14610		0.14510			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14570		0.14620			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04900		0.04770			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04810		0.04680			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04700		0.04600			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.64530		10.64900			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.79250		10.79790			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.93160		10.94040			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,221.69900	1,218.527	17.37	0.9221	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			32.69900	33.227	17.37	0.0779	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,212.32330	1,209.152	17.33	0.9207	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			33.32330	33.852	17.33	0.0793	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,202.95990	1,199.790	17.29	0.9193	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			33.95990	34.490	17.29	0.0807	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			476.63840	478.897	16.74	0.5054	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			528.73840	536.397	16.74	0.4946	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			472.39320	474.692	16.75	0.5023	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			534.49320	542.192	16.75	0.4977	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			468.18240	470.518	16.76	0.4992	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			540.28240	548.018	16.76	0.5008	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			733.41190	741.902	17.52	0.5112	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			569.87760	569.620	17.53	0.4864	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			739.47760	748.020	17.53	0.5136	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			577.76620	577.410	17.51	0.4912	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			727.36620	735.810	17.51	0.5088	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			573.81190	573.502	17.52	0.4888	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37470		1.38000			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38810		1.39510			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39970		1.40690			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			400.00000	453.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			200.00000	253.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			300.00000	353.000		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			149.00000	219.000		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			249.00000	319.000		1.0000	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			49.00000	119.000		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			131.00000	203.000		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			231.00000	303.000		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			331.00000	403.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13210		1.13080			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13600		1.13470			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14000		1.13860			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	19/09/2016	Foreign Exchange Future			26,439.86000		26,576.07000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,935.34000		27,076.42000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.12940		11.17350			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.32080		11.36610			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			213.24410	205.182	18.04	0.3300	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			659.74410	695.782	18.04	0.6700	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			210.46490	202.553	18.05	0.3267	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			666.96490	703.153	18.05	0.6733	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			207.71560	199.954	18.07	0.3235	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			674.21560	710.554	18.07	0.6765	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			380.57900	369.940	17.98	0.3928	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			824.47900	859.140	17.98	0.6072	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			377.39290	366.869	17.99	0.3904	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			831.29290	866.069	17.99	0.6096	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			374.23390	363.819	18.01	0.3879	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			838.13390	873.019	18.01	0.6121	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.04200		5.06350			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.03320		5.05430			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			70.88460	67.861	15.37	0.2930	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			277.38460	295.861	15.37	0.7070	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			76.37120	72.944	15.32	0.3098	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			262.87120	280.944	15.32	0.6902	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			73.58530	70.364	15.35	0.3013	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			270.08530	288.364	15.35	0.6987	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			119.50200	115.454	15.26	0.3406	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			355.20200	372.254	15.26	0.6594	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			116.58350	112.687	15.27	0.3344	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			362.28350	379.487	15.27	0.6656	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			113.91690	110.135	15.30	0.3284	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			369.61690	386.935	15.30	0.6716	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.28950		1.29470			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.24710		1.24970			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.20210		1.20760			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									807,380,549.08	52,920	1,248,398
Total Options									79,121,137.63	100,880	1,241,320
Grand Total:									886,501,686.71	153,800	2,489,718