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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2016

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			13.76030		13.91120			0.0000	566,924,360.00	41,200	0
\$ / R On 10/10/2016 Foreign Exchange Future			13.83630		13.91120			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.83640		13.90480			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.83840		13.90730			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.84100		13.90980			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.85360		13.92250			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.85920		13.92780			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.86750		13.93590			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.87310		13.94130			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.87590		13.94400			0.0000	0.00	0	2,402
\$ / R On 28/10/2016 Foreign Exchange Future			13.87870		13.94670			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.88980		13.95740			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.90650		13.97350			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.91490		13.98160			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.92870		13.99500			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.93140		13.99770			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.93400		14.00040			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.96340		14.03010			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			14.00090		14.06780			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.00360		14.07060			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.00630		14.07340			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			14.01970		14.08730			0.0000	795,617,975.00	56,750	445,513
\$ / R	On	21/12/2016	Foreign Exchange Future			14.02510		14.09290			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.08700		14.15700			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.11970		14.18990			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.24790		14.31850			0.0000	3,077,546.40	216	104,921
\$ / R	On	12/04/2017	Foreign Exchange Future			14.32970		14.40060			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.36530		14.43640			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.51580		14.58790			0.0000	5,080,530.00	350	148,626
\$ / R	On	12/07/2017	Foreign Exchange Future			14.57870		14.65120			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.76460		14.83920			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.08380		15.15900			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.42820		15.50180			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.77270		15.84470			0.0000	0.00	0	70
Total \$ / R Future												1,370,700,411.40	98,516	727,404
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			113.12110	0.000	11.78	0.0000	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			51.92110	89.700	11.78	1.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			118.46110	39.241	13.21	0.3529	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			107.26110	102.941	13.21	0.6471	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			37.12870	8.080	21.66	0.0681	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			375.92870	421.780	21.66	0.9319	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			14.11520	2.840	29.34	0.0211	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			712.91520	776.540	29.34	0.9789	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			136.84580	47.166	12.49	0.4172	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			95.64580	80.866	12.49	0.5828	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			13.77830	8.542	27.48	0.0469	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			718.97830	782.142	27.48	0.9531	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			24.32890	14.791	23.35	0.0798	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			557.02890	616.391	23.35	0.9202	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			126.69360	81.179	19.14	0.3381	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			216.89360	240.179	19.14	0.6619	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.72820	0.207	29.85	0.0013	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,780.92820	1,849.207	29.85	0.9987	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			33.58560	26.255	21.87	0.1022	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			691.08560	752.655	21.87	0.8978	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			239.37440	205.758	19.49	0.4995	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			181.57440	216.558	19.49	0.5005	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			463.41620	412.195	17.70	0.7404	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			67.51620	84.695	17.70	0.2596	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			573.72770	516.722	17.28	0.8260	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			37.82770	49.222	17.28	0.1740	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.54750	0.294	42.08	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,909.24750	4,977.194	42.08	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,141.85970	2,073.180	21.51	0.9996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.55970	0.080	21.51	0.0004	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			508.90180	455.128	17.67	0.7569	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		67.60180	82.029	17.67	0.2431	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.63570	0.346	42.08	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,829.33570	4,897.246	42.08	0.9990	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		24.33330	17.343	21.90	0.0580	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,140.33330	1,201.443	21.90	0.9420	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		3.51710	2.277	26.53	0.0081	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,199.51710	2,266.377	26.53	0.9919	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		720.92430	659.329	17.09	0.8798	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		26.92430	33.429	17.09	0.1202	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		136.98830	116.979	20.01	0.2930	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		442.98830	491.079	20.01	0.7070	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		30.48130	22.625	21.75	0.0733	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		1,046.48130	1,106.725	21.75	0.9267	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call		430.49880	381.680	18.00	0.6702	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put		113.79880	132.980	18.00	0.3298	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call		378.27970	333.959	17.89	0.5946	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put		170.87970	194.159	17.89	0.4054	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call		453.22860	404.100	17.63	0.6672	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put		125.82860	144.300	17.63	0.3328	0.00	0	15,400
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		6.87440	5.448	25.35	0.0153	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,393.37440	2,458.948	25.35	0.9847	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		80.01190	68.762	22.97	0.1475	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,056.51190	1,112.262	22.97	0.8525	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		7.69730	6.127	25.27	0.0170	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,334.19730	2,399.627	25.27	0.9830	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		274.12590	241.009	20.25	0.4051	7,230,279.00	30,000	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		442.52590	476.109	20.25	0.5949	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		0.00000	97.786	22.37	0.1924	1,955,720.00	20,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		0.00000	982.886	22.37	0.8076	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		0.00000	294.630	19.74	0.4717	5,892,608.00	20,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		227.59210	245.741	19.09	0.4076	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		508.48210	545.512	20.59	0.6358	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		0.00000	171.319	21.10	0.3085	3,426,374.00	20,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		0.00000	656.419	21.10	0.6915	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		550.11780	496.692	18.78	0.6657	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		168.51780	181.792	18.78	0.3343	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		459.19210	410.641	19.09	0.5924	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		0.00000	379.730	19.74	0.5283	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		292.70320	257.809	20.08	0.4266	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		411.10320	442.909	20.08	0.5734	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		431.34370	384.518	19.20	0.5678	11,535,537.00	30,000	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		249.74370	269.618	19.20	0.4322	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		240.08210	210.412	20.59	0.3642	0.00	0	30,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		554.10360	502.523	18.48	0.6514	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		189.10360	203.823	18.48	0.3486	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		429.07670	384.770	18.96	0.5451	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	16/11/2016	Foreign Exchange Option	13.86	Put			291.37670	313.370	18.96	0.4549	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			6.27720	5.278	26.66	0.0125	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,095.87720	3,161.278	26.66	0.9875	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			825.73490	764.796	17.69	0.8067	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			85.33490	90.796	17.69	0.1933	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			48.31280	41.735	23.82	0.0846	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,647.91280	1,707.735	23.82	0.9154	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.15420	0.111	25.25	0.0003	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,370.05420	5,436.711	25.25	0.9997	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,234.67580	2,167.861	20.07	0.9881	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			4.57580	4.461	20.07	0.0119	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			697.59080	644.270	17.75	0.7044	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			167.49080	180.870	17.75	0.2956	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			241.66230	217.177	20.76	0.2924	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			923.86230	966.277	20.76	0.7076	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			351.04910	319.028	19.81	0.3967	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			650.44910	685.428	19.81	0.6033	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,467.94870	1,403.226	17.12	0.9230	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			34.54870	36.926	17.12	0.0770	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,458.52160	1,394.185	17.13	0.9214	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			35.12160	37.885	17.13	0.0786	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,449.40740	1,385.162	17.14	0.9197	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.00740	38.862	17.14	0.0803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00010	0.000	28.92	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,852.70010	12,920.300	28.92	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.48730	0.394	28.92	0.0008	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,153.18730	7,220.694	28.92	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.45050	0.364	28.92	0.0008	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,213.15050	7,280.664	28.92	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.04460	0.035	28.92	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,922.74460	8,990.334	28.92	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.86090	0.704	28.92	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,713.56090	6,781.004	28.92	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.75720	0.618	28.92	0.0013	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,813.45720	6,880.918	28.92	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.66560	0.542	28.92	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,913.36560	6,980.842	28.92	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.92990	1.604	28.92	0.0030	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,074.62990	6,141.904	28.92	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.62110	1.343	28.92	0.0026	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,214.32110	6,281.643	28.92	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			1.50370	1.243	28.92	0.0024	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,274.20370	6,341.543	28.92	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			2.96800	2.488	28.92	0.0045	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,725.66800	5,792.788	28.92	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			2.50100	2.089	28.92	0.0039	0.00	0	725

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	Put			5,865.20100	5,932.389	28.92	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			2.13100	1.774	28.92	0.0033	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,994.83100	6,062.074	28.92	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			5.80580	4.934	28.92	0.0085	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,168.50580	5,235.234	28.92	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			3.39200	2.851	28.92	0.0052	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,616.09200	5,683.151	28.92	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			3.19260	2.680	28.92	0.0049	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,665.89260	5,732.980	28.92	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			7.95800	6.808	28.92	0.0114	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,900.65800	4,967.108	28.92	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			7.77570	6.649	28.92	0.0111	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,920.47570	4,986.948	28.92	0.9889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			6.52920	5.563	28.92	0.0095	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,069.22920	5,135.863	28.92	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			15.19680	13.177	28.92	0.0206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,337.89680	4,403.477	28.92	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			14.53480	12.592	28.92	0.0198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,377.23480	4,442.892	28.92	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			8.82900	7.569	28.92	0.0125	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,811.52900	4,877.869	28.92	0.9875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			20.16620	18.036	28.56	0.0275	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,992.86620	4,058.336	28.56	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			19.71490	17.638	28.66	0.0269	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,032.41490	4,097.938	28.66	0.9731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			19.49420	17.443	28.71	0.0266	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,052.19420	4,117.743	28.71	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			24.63960	21.985	27.68	0.0336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,657.33960	3,722.285	27.68	0.9664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			20.87090	18.658	28.40	0.0285	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,933.57090	3,998.958	28.40	0.9715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			20.51420	18.343	28.48	0.0280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,963.21420	4,028.643	28.48	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			28.08390	25.028	27.14	0.0383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,450.78390	3,515.328	27.14	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			25.56370	22.801	27.53	0.0349	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,598.26370	3,663.101	27.53	0.9651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			25.09600	22.388	27.60	0.0342	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,627.79600	3,692.688	27.60	0.9658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			39.48900	35.121	25.83	0.0536	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,952.18900	3,015.421	25.83	0.9464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			30.33930	27.022	26.83	0.0413	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,333.03930	3,397.322	26.83	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			28.26370	25.187	27.11	0.0385	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,440.96370	3,505.487	27.11	0.9615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			42.07960	37.418	25.59	0.0570	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,864.77960	2,927.718	25.59	0.9430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		40.90300	36.375	25.70	0.0555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,903.60300	2,966.675	25.70	0.9445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		40.61470	36.119	25.72	0.0551	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,913.31470	2,976.419	25.72	0.9449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		47.30880	41.859	25.23	0.0635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,720.00880	2,782.159	25.23	0.9365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		46.91930	41.512	25.25	0.0630	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,729.61930	2,791.812	25.25	0.9370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		44.65460	39.621	25.39	0.0603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,787.35460	2,849.921	25.39	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		57.35500	50.821	24.77	0.0761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,500.05500	2,561.121	24.77	0.9239	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		56.39310	49.961	24.81	0.0749	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,519.09310	2,580.261	24.81	0.9251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		50.14200	44.383	25.09	0.0671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,652.84200	2,714.683	25.09	0.9329	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		69.21630	61.436	24.32	0.0907	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,291.91630	2,351.736	24.32	0.9093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		64.06560	56.822	24.50	0.0844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,376.76560	2,437.122	24.50	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		60.35140	53.498	24.64	0.0798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,443.05140	2,503.798	24.64	0.9202	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		90.70930	80.760	23.70	0.1163	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,003.40930	2,061.060	23.70	0.8837	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		82.35370	73.235	23.92	0.1064	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,105.05370	2,163.535	23.92	0.8936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		76.13380	67.644	24.10	0.0990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,188.83380	2,247.944	24.10	0.9010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		107.35470	95.794	23.31	0.1355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,830.05470	1,886.094	23.31	0.8645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		103.59870	92.396	23.39	0.1312	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,866.29870	1,922.696	23.39	0.8688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		102.68050	91.567	23.41	0.1302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,875.38050	1,931.867	23.41	0.8698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		133.12860	119.178	22.83	0.1645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,615.82860	1,669.478	22.83	0.8355	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		120.59100	107.789	23.05	0.1505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,713.29100	1,768.089	23.05	0.8495	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		108.31720	96.665	23.29	0.1366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,821.01720	1,876.965	23.29	0.8634	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		154.93670	139.324	22.49	0.1885	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,467.63670	1,519.624	22.49	0.8115	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		144.39130	129.435	22.65	0.1768	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,537.09130	1,589.735	22.65	0.8232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		141.80530	127.078	22.69	0.1740	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,554.50530	1,607.378	22.69	0.8260	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			184.49940	166.309	22.01	0.2201	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,297.19940	1,346.609	22.01	0.7799	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			182.88820	164.833	22.04	0.2184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,305.58820	1,355.133	22.04	0.7816	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			172.01360	154.895	22.20	0.2069	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,364.71360	1,415.195	22.20	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			223.98400	202.532	21.49	0.2607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,116.68400	1,162.832	21.49	0.7393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			220.05660	198.920	21.54	0.2567	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,132.75660	1,179.220	21.54	0.7433	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			201.46370	181.846	21.78	0.2378	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,214.16370	1,262.146	21.78	0.7622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			262.71480	238.257	21.07	0.2988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			975.41480	1,018.557	21.07	0.7012	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			249.10080	225.679	21.21	0.2856	1,071,973.83	4,750	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,021.80080	1,065.979	21.21	0.7144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			238.30260	215.719	21.33	0.2750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,061.00260	1,106.019	21.33	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			297.39070	270.451	20.74	0.3317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			870.09070	910.751	20.74	0.6683	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			289.60180	263.201	20.81	0.3244	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			892.30180	933.501	20.81	0.6756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			287.05170	260.827	20.83	0.3220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			899.75170	941.127	20.83	0.6780	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			342.55360	312.620	20.36	0.3728	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			755.25360	792.920	20.36	0.6272	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			313.59670	285.560	20.59	0.3467	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			826.29670	865.860	20.59	0.6533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			305.38750	277.904	20.67	0.3391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			848.08750	888.204	20.67	0.6609	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			397.80540	364.467	19.96	0.4205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			640.50540	674.767	19.96	0.5795	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			394.33140	361.201	19.98	0.4176	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			647.03140	681.501	19.98	0.5824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			357.98920	327.078	20.24	0.3864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			720.68920	757.378	20.24	0.6136	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			434.14050	398.707	19.72	0.4504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			576.84050	609.007	19.72	0.5496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			426.63380	391.625	19.77	0.4443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			589.33380	621.925	19.77	0.5557	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			408.39590	374.435	19.89	0.4293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			621.09590	654.735	19.89	0.5707	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			477.63810	439.836	19.46	0.4847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			510.33810	540.136	19.46	0.5153	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			453.44040	416.939	19.60	0.4658	0.00	0	4,200

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	14.18	Put		546.14040	577.239	19.60	0.5342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		445.62860	409.554	19.65	0.4596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		558.32860	589.854	19.65	0.5404	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		494.41160	455.736	19.37	0.4975	4,557,356.00	10,000	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		487.11160	516.036	19.37	0.5025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		490.17000	451.712	19.39	0.4943	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		492.87000	522.012	19.39	0.5057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		485.96110	447.720	19.41	0.4911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		498.66110	528.020	19.41	0.5089	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		646.63190	600.714	18.77	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		329.33190	351.014	18.77	0.3990	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		530.23740	489.104	19.18	0.5236	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		442.93740	469.404	19.18	0.4764	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		507.33630	468.000	19.30	0.5072	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		470.03630	498.300	19.30	0.4928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		807.26120	755.932	18.30	0.6923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		219.96120	236.232	18.30	0.3077	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		685.75830	638.405	18.65	0.6249	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		298.45830	318.705	18.65	0.3751	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		657.63240	611.303	18.74	0.6078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		320.33240	341.603	18.74	0.3922	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		936.76190	881.124	17.97	0.7539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		159.46190	171.424	17.97	0.2461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		915.00310	860.488	18.02	0.7444	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		167.70310	180.788	18.02	0.2556	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		907.81560	853.682	18.04	0.7412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		170.51560	183.982	18.04	0.2588	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,003.73710	946.403	17.89	0.7806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		136.43710	146.703	17.89	0.2194	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		951.42790	895.250	17.94	0.7600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		154.12790	165.550	17.94	0.2400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		944.07910	888.073	17.95	0.7570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		156.77910	168.373	17.95	0.2430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,535.57280	1,469.453	17.44	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		38.27280	39.753	17.44	0.0781	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,390.39490	1,327.114	17.53	0.8944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		53.09490	57.414	17.53	0.1056	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,177.54990	1,117.032	17.72	0.8396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		90.24990	97.332	17.72	0.1604	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,297.72170	2,230.717	19.76	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.42170	11.017	19.76	0.0231	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,620.42630	1,554.143	17.70	0.9317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		33.12630	34.443	17.70	0.0683	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		450.80390	414.971	19.67	0.4593	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		567.90390	599.871	19.67	0.5407	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		126.74520	115.460	23.34	0.1401	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,139.74520	2,198.460	23.34	0.8599	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			657.54570	614.704	18.76	0.5593	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			450.54570	477.704	18.76	0.4407	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			635.43700	594.950	18.94	0.5261	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			545.53700	575.250	18.94	0.4739	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			183.85690	168.925	22.58	0.1865	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,883.95690	1,939.225	22.58	0.8135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			594.65410	561.729	19.74	0.4403	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			926.15410	963.829	19.74	0.5597	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			402.85850	379.029	21.05	0.3190	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,434.35850	1,481.129	21.05	0.6810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			813.47870	771.964	18.77	0.5582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			594.97870	624.064	18.77	0.4418	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			685.44710	648.824	19.29	0.4917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			766.94710	800.924	19.29	0.5083	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			327.42820	307.030	21.79	0.2659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,748.92820	1,799.130	21.79	0.7341	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			429.96550	404.790	20.82	0.3373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,341.46550	1,386.890	20.82	0.6627	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			405.04400	381.105	21.03	0.3205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,426.54400	1,473.205	21.03	0.6795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			188.82260	176.384	23.35	0.1635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,620.32260	2,678.484	23.35	0.8365	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			400.68980	376.969	21.07	0.3175	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,442.18980	1,489.069	21.07	0.6825	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			334.35350	314.068	21.73	0.2710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,715.85350	1,766.168	21.73	0.7290	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			102.63960	96.588	27.23	0.0882	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,214.13960	4,278.688	27.23	0.9118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			316.71600	296.780	21.89	0.2583	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,798.21600	1,848.880	21.89	0.7417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			250.96990	234.770	22.53	0.2109	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,152.46990	2,206.870	22.53	0.7891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			59.21800	54.233	27.53	0.0533	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,120.71800	5,186.333	27.53	0.9467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			165.79450	154.807	23.73	0.1453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,847.29450	2,906.907	23.73	0.8547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			144.91420	136.239	24.41	0.1280	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,136.41420	3,198.339	24.41	0.8720	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.51800	13.017	27.53	0.0151	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,116.01800	7,185.117	27.53	0.9849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			102.37070	96.336	27.26	0.0880	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,223.87070	4,288.436	27.26	0.9120	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			75.96600	69.841	27.53	0.0663	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,757.46600	4,821.941	27.53	0.9337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,166.92540	2,104.265	17.12	0.9248	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	12.20	Put			48.42540	56.365	17.12	0.0752	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,493.16410	1,433.929	17.42	0.8049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			174.66410	186.029	17.42	0.1951	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			991.02740	943.937	18.18	0.6398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			422.52740	446.037	18.18	0.3602	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			993.40510	948.880	18.43	0.6062	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			542.80510	569.180	18.43	0.3938	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			219.66360	206.954	23.42	0.1730	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,839.06360	2,897.254	23.42	0.8270	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			286.45390	270.296	22.79	0.2125	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,520.05390	2,574.996	22.79	0.7875	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			965.65580	922.917	18.65	0.5808	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			629.25580	657.617	18.65	0.4192	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,146.45740	1,101.994	18.55	0.6027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			668.55740	696.194	18.55	0.3973	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,113.17520	1,069.651	18.66	0.5902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			705.27520	733.851	18.66	0.4098	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,089.99240	1,047.135	18.74	0.5813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,273.82520	5,334.704	26.40	0.8990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,831.98040	1,774.819	17.43	0.7967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			244.08040	259.019	17.43	0.2033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,290.24330	1,241.283	18.11	0.6537	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			532.34330	555.483	18.11	0.3463	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,815.98410	3,879.187	24.95	0.8332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,268.10800	1,220.390	18.17	0.6464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			550.20800	574.590	18.17	0.3536	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			226.65610	219.453	25.99	0.1480	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,288.75610	4,353.653	25.99	0.8520	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			151.72520	140.504	26.40	0.1010	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,150.28580	2,199.450	21.83	0.7022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			398.48780	379.416	22.48	0.2541	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,540.58780	2,593.615	22.48	0.7459	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			260.11900	250.840	24.75	0.1711	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,722.21900	3,785.040	24.75	0.8289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			253.88410	244.987	24.95	0.1668	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,768.63620	1,814.649	21.13	0.6497	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			558.97250	533.551	21.26	0.3411	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,831.07250	1,877.750	21.26	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			509.54580	485.144	21.61	0.3145	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,021.64580	2,069.344	21.61	0.6855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			478.18580	455.250	21.83	0.2978	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,563.10960	1,606.722	20.70	0.6165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			638.47540	610.080	20.71	0.3822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,570.57540	1,614.280	20.71	0.6178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			635.94860	607.645	20.73	0.3809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,578.04860	1,621.845	20.73	0.6191	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		576.53620	550.449	21.13	0.3503	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		732.09240	761.335	18.74	0.4187	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		826.27750	791.137	19.74	0.4714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,128.37750	1,165.337	19.74	0.5286	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		643.56040	614.981	20.68	0.3847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,555.66040	1,599.181	20.68	0.6153	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		641.00960	612.522	20.70	0.3835	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,295.16990	1,246.398	18.09	0.6399	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		593.96990	617.698	18.09	0.3601	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		299.62700	289.740	24.26	0.1882	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,628.42700	3,691.040	24.26	0.8118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		496.77090	474.771	22.79	0.2654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,047.57090	3,100.171	22.79	0.7346	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.96	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,160.80000	985,235.400	25.96	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		669.79280	639.935	21.49	0.3455	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,230.59280	2,275.335	21.49	0.6545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		499.64000	477.504	22.76	0.2668	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,030.44000	3,082.904	22.76	0.7332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		498.20020	476.132	22.78	0.2661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,039.00020	3,091.532	22.78	0.7339	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,298.44930	2,229.871	16.49	0.8399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		209.24930	215.271	16.49	0.1601	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,634.64480	1,577.068	17.87	0.6901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		545.44480	562.468	17.87	0.3099	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,628.70630	1,571.189	17.88	0.6886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		549.50630	566.589	17.88	0.3114	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		743.60340	716.667	22.55	0.3319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,894.60340	2,942.867	22.55	0.6681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,040.28520	1,003.711	20.91	0.4430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,881.28520	1,919.911	20.91	0.5570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		747.24450	720.168	22.52	0.3334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,878.24450	2,926.368	22.52	0.6666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		745.42080	718.418	22.54	0.3326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,886.42080	2,934.618	22.54	0.6674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		963.89530	935.284	22.63	0.3727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,952.09530	2,997.084	22.63	0.6273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		961.88180	933.328	22.64	0.3720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,960.08180	3,005.128	22.64	0.6280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		959.88150	931.385	22.65	0.3713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,968.08150	3,013.185	22.65	0.6287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		1,177.43150	1,147.927	22.72	0.4038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,042.73150	3,085.227	22.72	0.5962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,754.03310	2,697.190	18.08	0.7687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		549.33310	564.490	18.08	0.2313	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		1,181.78410	1,152.172	22.70	0.4050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,027.08410	3,069.472	22.70	0.5950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,179.60080	1,150.043	22.71	0.4044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,034.90080	3,077.343	22.71	0.5956	0.00	0	0
Total \$ / R Option												35,669,847.83	134,750	2,314,394
Total \$ / R												1,406,370,259.23	233,266	3,041,798
\$ / R MAXI On	19/12/2016	Foreign Exchange Future		14.01970				14.08730			0.0000	0.00	0	382
\$ / R MAXI On	13/03/2017	Foreign Exchange Future		14.24790				14.31850			0.0000	0.00	0	96
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		14.51580				14.58790			0.0000	0.00	0	51
Total \$ / R MAXI Future												0.00	0	529
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				22,201.02980	20,071.890	21.52	0.2587	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				112,471.02980	117,101.890	21.52	0.7413	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				22,005.65520	19,892.033	21.54	0.2567	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				113,275.65520	117,922.033	21.54	0.7433	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				21,812.05270	19,714.056	21.56	0.2548	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				114,082.05270	118,744.056	21.56	0.7452	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				284,729.45310	290,690.720	23.73	0.8547	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				16,494.27490	15,401.152	23.75	0.1446	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				285,644.27490	291,611.152	23.75	0.8554	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				16,664.92530	15,560.777	23.72	0.1460	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				283,814.92530	289,770.777	23.72	0.8540	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				16,579.45310	15,480.720	23.73	0.1453	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				45,793.87620	43,596.836	21.98	0.2869	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				224,003.87620	229,016.836	21.98	0.7131	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				45,615.13160	43,426.464	22.00	0.2860	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				224,825.13160	229,846.464	22.00	0.7140	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				45,436.79630	43,256.482	22.01	0.2850	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				225,646.79630	230,676.482	22.01	0.7150	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	529
£ / R	On	27/10/2016	Foreign Exchange Future					17.28800			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future					17.48360			0.0000	167,405,470.00	9,575	75,725
£ / R	On	13/03/2017	Foreign Exchange Future					17.79910			0.0000	15,947,993.60	896	5,467
£ / R	On	25/04/2017	Foreign Exchange Future					17.96410			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future					18.17310			0.0000	18,173,100.00	1,000	19,955
£ / R	On	18/12/2017	Foreign Exchange Future					18.96990			0.0000	0.00	0	0
Total £ / R Future												201,526,563.60	11,471	101,305
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			17.61780	11.697	23.98	0.0315	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,603.41780	1,943.697	23.98	0.9685	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,208.56980	998.856	18.50	0.7096	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			136.66980	275.256	18.50	0.2904	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			942.34210	779.892	18.99	0.6114	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			240.44210	426.292	18.99	0.3886	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			832.77060	692.394	19.22	0.5658	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,635.04370	6,984.374	31.34	0.9900	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.61040	0.857	31.34	0.0013	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,108.71040	9,457.257	31.34	0.9987	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			21.45840	32.401	30.84	0.0355	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,829.55840	5,188.801	30.84	0.9645	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,839.55650	5,198.819	30.89	0.9645	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			21.48220	26.530	31.34	0.0294	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,199.58220	5,552.930	31.34	0.9706	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			338.76560	308.196	21.01	0.3076	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			916.86560	1,234.596	21.01	0.6924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			6.94370	7.974	31.34	0.0100	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,601.28920	3,958.043	25.25	0.9588	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			21.46030	32.383	30.80	0.0356	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,819.56030	5,178.783	30.80	0.9644	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			585.24020	501.137	19.90	0.4501	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			503.34020	767.537	19.90	0.5499	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			21.45650	32.419	30.89	0.0355	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			300.87060	508.794	19.22	0.4342	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			561.51860	483.274	19.99	0.4380	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			529.61860	799.674	19.99	0.5620	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			476.87690	417.521	20.32	0.3917	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			644.97690	933.921	20.32	0.6083	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			23.18920	31.643	25.25	0.0412	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			29.37880	47.392	24.48	0.0430	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,623.27880	5,998.292	24.48	0.9570	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			29.15250	47.090	24.48	0.0428	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,633.05250	6,007.990	24.48	0.9572	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			29.60680	47.696	24.48	0.0433	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,613.50680	5,988.596	24.48	0.9567	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			94.87340	91.768	24.67	0.0681	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,749.97340	6,107.668	24.67	0.9319	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			5,491.20000	5,856.900		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			5,501.20000	5,866.900		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			5,481.20000	5,846.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			476.27320	320.888	22.20	0.1493	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,272.07320	6,500.988	22.20	0.8507	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			474.98790	319.890	22.20	0.1490	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,280.78790	6,509.990	22.20	0.8510	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			477.56170	321.888	22.20	0.1497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,263.36170	6,491.988	22.20	0.8503	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												201,526,563.60	11,471	120,435
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13633		0.13585			0.0000	0.00	0	14,421
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13911		0.13862			0.0000	1,391.08	10	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14241		0.14191			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14553		0.14504			0.0000	0.00	0	0
Total ¥ / R Future												1,391.08	10	15,864
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.36	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		27,414.70000		27,366.500	25.36	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.36	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		28,414.70000		28,366.500	25.36	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.36	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		29,414.70000		29,366.500	25.36	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			666.35650	693.201	20.20	0.5072	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			804.25650	782.401	20.20	0.4928	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			368.46830	382.931	21.56	0.3219	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,506.36830	1,472.131	21.56	0.6781	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			199.74900	206.814	22.70	0.1934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,337.64900	2,296.014	22.70	0.8066	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			691.78190	714.902	21.59	0.4218	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,500.38190	1,473.702	21.59	0.5782	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			451.76350	466.717	22.59	0.3007	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,260.36350	2,225.517	22.59	0.6993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			290.04620	300.089	23.35	0.2091	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,098.64620	3,058.889	23.35	0.7909	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,081.09130	1,103.737	22.96	0.4907	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,576.99130	1,550.237	22.96	0.5093	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			784.64600	801.614	23.80	0.3848	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,280.54600	2,248.114	23.80	0.6152	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			570.44860	582.793	24.57	0.2981	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,066.34860	3,029.293	24.57	0.7019	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,391.08	10	15,864
€ / R	On	28/10/2016	Foreign Exchange Future			15.52770		15.58010			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.64340		15.69480			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.72080		15.77370			0.0000	17,654,458.40	1,123	50,324
€ / R	On	13/03/2017	Foreign Exchange Future			16.03850		16.09400			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.41520		16.47260			0.0000	0.00	0	77,572
€ / R	On	18/09/2017	Foreign Exchange Future			16.76900		16.83090			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.18350		17.24160			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 € / R Future												17,654,458.40	1,123	136,430
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			211.51760	179.605	18.49	0.3827	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			381.41760	401.905	18.49	0.6173	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			244.52910	218.852	19.02	0.3137	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			789.72910	815.452	19.02	0.6863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			170.07850	151.242	19.97	0.2010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,406.37850	1,440.442	19.97	0.7990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			8.18810	6.015	26.24	0.0100	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,128.53250	6,180.721	26.24	0.9972	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			173.16360	154.060	19.93	0.2042	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,389.46360	1,423.260	19.93	0.7958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,314.06020	1,346.615	19.76	0.7807	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			171.61500	152.644	19.95	0.2026	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,397.91500	1,431.844	19.95	0.7974	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			920.12630	945.016	18.81	0.6775	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			268.87680	242.442	19.00	0.2992	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			995.17680	1,021.642	19.00	0.7008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			187.76020	167.415	19.76	0.2193	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,034.48810	5,085.215	26.24	0.9900	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			2.23250	1.521	26.24	0.0028	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			293.82630	265.815	18.81	0.3225	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			178.90940	165.702	21.33	0.1512	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,794.90940	2,837.202	21.33	0.8488	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			180.83790	167.498	21.31	0.1527	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,776.83790	2,818.998	21.31	0.8473	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			179.87200	166.597	21.32	0.1520	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,785.87200	2,828.097	21.32	0.8480	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			347.62170	329.318	21.28	0.2151	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,065.02170	3,104.118	21.28	0.7849	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			346.38750	328.141	21.30	0.2144	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,073.78750	3,112.941	21.30	0.7856	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			348.85710	330.499	21.27	0.2157	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,056.25710	3,095.299	21.27	0.7843	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			528.56530	503.662	21.11	0.2656	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,177.66530	3,214.662	21.11	0.7344	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			531.49690	506.502	21.09	0.2669	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,160.59690	3,197.502	21.09	0.7331	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			530.02560	505.082	21.10	0.2662	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,169.12560	3,206.082	21.10	0.7338	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,951.22500	1,973.671	19.56	0.5489	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,139.80600	1,104.247	19.57	0.4501	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,958.20600	1,980.747	19.57	0.5499	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,136.78880	1,101.332	19.58	0.4492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,965.18880	1,987.832	19.58	0.5508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,142.82500	1,107.171	19.56	0.4511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	6,372
Total € / R												17,654,458.40	1,123	142,802
AUS / R	On	19/12/2016	Foreign Exchange Future			10.61810		10.64260			0.0000	1,072,428.10	101	12,173
AUS / R	On	13/03/2017	Foreign Exchange Future			10.77000		10.79650			0.0000	161,550.00	15	3,432
AUS / R	On	19/06/2017	Foreign Exchange Future			10.94880		10.97530			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.11530		11.14290			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.33550		11.36210			0.0000	0.00	0	0
Total AU\$ / R Future												1,233,978.10	116	15,696
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			287.34690	297.744	14.27	0.5177	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			255.72370	241.760	14.30	0.4765	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			293.12370	303.660	14.30	0.5235	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			264.22800	249.986	14.25	0.4881	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			281.62800	291.886	14.25	0.5119	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			259.94690	245.844	14.27	0.4823	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			112.12030	105.689	16.35	0.1778	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,275.62030	1,295.689	16.35	0.8222	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			114.59550	108.076	16.31	0.1813	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,258.09550	1,278.076	16.31	0.8187	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			113.35080	106.875	16.33	0.1795	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,266.85080	1,286.875	16.33	0.8205	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			229.15770	219.940	16.30	0.2607	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,313.85770	1,331.140	16.30	0.7393	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			227.39160	218.223	16.32	0.2590	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,322.09160	1,339.423	16.32	0.7410	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			230.93570	221.665	16.29	0.2624	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,305.63570	1,322.865	16.29	0.7376	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			339.29330	327.315	16.34	0.3120	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,366.39330	1,382.015	16.34	0.6880	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			337.29290	325.362	16.36	0.3104	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,374.39290	1,390.062	16.36	0.6896	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			335.30250	323.425	16.38	0.3089	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,382.40250	1,398.125	16.38	0.6911	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,094.37680	1,106.207	16.04	0.5694	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			583.39520	568.679	16.05	0.4288	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,101.29520	1,113.179	16.05	0.5712	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			589.57540	574.752	16.03	0.4324	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,087.47540	1,099.251	16.03	0.5676	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			586.47680	571.707	16.04	0.4306	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,233,978.10	116	15,696
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.58400		10.65190			0.0000	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	13/03/2017	Foreign Exchange Future			10.76340		10.83380			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.97460		11.04670			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			11.55640	9.564	19.17	0.0283	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,869.65640	1,935.564	19.17	0.9717	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			11.33660	9.384	19.19	0.0278	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,879.43660	1,945.384	19.19	0.9722	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			11.12130	9.207	19.20	0.0273	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,889.22130	1,955.207	19.20	0.9727	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			66.06310	59.024	18.92	0.0985	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,962.26310	2,025.624	18.92	0.9015	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			65.44610	58.467	18.94	0.0976	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,971.64610	2,035.067	18.94	0.9024	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			64.83560	57.914	18.96	0.0968	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,981.03560	2,044.514	18.96	0.9032	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			345.21670	320.721	16.59	0.3407	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,028.51670	1,076.121	16.59	0.6593	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			342.80930	318.452	16.61	0.3387	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,036.10930	1,083.852	16.61	0.6613	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			340.42070	316.200	16.63	0.3367	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,043.72070	1,091.600	16.63	0.6633	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			551.48590		517.74180			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			14.36360		14.42820			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.67380		14.74110			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.04000		15.10880			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			44.88660	37.687	21.54	0.0648	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,316.68660	2,374.087	21.54	0.9352	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			45.83670	38.583	21.52	0.0661	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,297.63670	2,354.983	21.52	0.9339	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			45.35950	38.132	21.53	0.0654	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,307.15950	2,364.532	21.53	0.9346	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			180.68400	167.455	21.76	0.1615	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,509.58400	2,563.655	21.76	0.8385	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			182.77930	169.418	21.74	0.1632	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,491.67930	2,545.618	21.74	0.8368	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			181.72710	168.432	21.75	0.1623	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,500.62710	2,554.632	21.75	0.8377	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			687.87560	649.516	19.78	0.4013	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,469.07560	1,499.516	19.78	0.5987	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			693.47220	654.931	19.75	0.4041	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,454.67220	1,484.931	19.75	0.5959	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			690.66740	652.217	19.77	0.4027	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,461.86740	1,492.217	19.77	0.5973	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08000		2.08800			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10350		2.11010			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13120		2.13820			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			3,846.69590	3,922.965	20.27	0.9679	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			32.25860	27.788	20.15	0.0382	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,652.25860	3,727.788	20.15	0.9618	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			29.34940	25.264	20.21	0.0350	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,749.34940	3,825.264	20.21	0.9650	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			26.69590	22.966	20.27	0.0321	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,854.09980	3,907.423	19.73	0.8864	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			148.04450	135.792	19.81	0.1088	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,947.04450	4,000.792	19.81	0.8912	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			141.34270	129.497	19.90	0.1042	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,040.34270	4,094.497	19.90	0.8958	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			155.09980	142.423	19.73	0.1136	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			872.34090	835.484	17.97	0.3988	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,890.34090	1,923.485	17.97	0.6012	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			843.04670	806.459	18.04	0.3880	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,961.04670	1,994.459	18.04	0.6120	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			814.74780	779.281	18.12	0.3776	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,032.74780	2,067.281	18.12	0.6224	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			2.07460		2.08220			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			421.70330	381.692	17.15	0.4095	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			699.70330	735.692	17.15	0.5905	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			386.08350	348.496	17.28	0.3824	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			764.08350	802.496	17.28	0.6176	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			353.05550	317.834	17.41	0.3564	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			831.05550	871.834	17.41	0.6436	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.11400		2.12300			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.15680		2.16630			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			45.23570	43.002	20.95	0.0532	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,515.23570	3,603.002	20.95	0.9468	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			42.16210	40.358	21.11	0.0501	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,612.16210	3,700.358	21.11	0.9499	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			39.31760	37.904	21.27	0.0471	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,709.31760	3,797.904	21.27	0.9529	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,517.59850	1,573.449	16.82	0.6437	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			553.85470	515.912	16.93	0.3426	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,590.85470	1,647.912	16.93	0.6574	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			528.36740	491.595	17.03	0.3294	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,665.36740	1,723.595	17.03	0.6706	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			580.59850	541.449	16.82	0.3563	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			1.80860		1.81720			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83940		1.84860			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87480		1.88430			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			72.29450	66.572	24.19	0.0786	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,100.29450	3,180.572	24.19	0.9214	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			67.49920	62.194	24.34	0.0738	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,195.49920	3,276.194	24.34	0.9262	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			63.05010	58.136	24.50	0.0693	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,291.05010	3,372.136	24.50	0.9307	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			257.11160	243.581	22.88	0.1753	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,171.11160	3,249.581	22.88	0.8247	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			246.70700	233.782	23.01	0.1689	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,260.70700	3,339.782	23.01	0.8311	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			236.79070	224.445	23.13	0.1628	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,350.79070	3,430.445	23.13	0.8372	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			922.94740	879.836	19.74	0.4259	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,679.94740	1,731.836	19.74	0.5741	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			893.54440	851.965	19.86	0.4148	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,750.54440	1,803.965	19.86	0.5852	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			865.20620	825.136	19.99	0.4039	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,822.20620	1,877.136	19.99	0.5961	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			0.13710		0.13750			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13650		0.13750			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13600		0.13770			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.99660		10.04310			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.13150		10.17730			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.28760		10.33570			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			69.53560	61.660	17.46	0.1563	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			876.43560	915.060	17.46	0.8437	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			68.29520	60.546	17.49	0.1538	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			885.19520	923.946	17.49	0.8462	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			67.07770	59.452	17.51	0.1514	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			893.97770	932.852	17.51	0.8486	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			153.87220	143.012	17.19	0.2280	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,066.57220	1,101.512	17.19	0.7720	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			152.26010	141.493	17.21	0.2259	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,074.96010	1,109.993	17.21	0.7741	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			150.66610	139.992	17.23	0.2238	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,083.36610	1,118.492	17.23	0.7762	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			341.21060	323.623	16.79	0.3565	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			945.51060	976.023	16.79	0.6435	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			338.65080	321.170	16.81	0.3543	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			952.95080	983.570	16.81	0.6457	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			336.11150	318.740	16.83	0.3521	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			960.41150	991.139	16.83	0.6479	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			1.32690		1.32970			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33850		1.34150			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 19/06/2017 Foreign Exchange Future			1.35420		1.35720			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			803.00000	831.000		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			903.00000	931.000		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			703.00000	731.000		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 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			785.00000	815.000		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			885.00000	915.000		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			985.00000	1,015.000		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			228.00000	258.000		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			328.00000	358.000		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			428.00000	458.000		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			1.24710		1.26580			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24920		1.26800			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.25200		1.27080			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			1.12130		1.11970			0.0000	0.00	0	13,279
QUANTO €On 13/03/2017 Foreign Exchange Future			1.12570		1.12400			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.13090		1.12920			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			24,353.45000		24,454.65000			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			10.21460		10.26600			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Future			10.38130		10.43560			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			21.59640	17.859	19.24	0.0502	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,565.59640	1,613.259	19.24	0.9498	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			21.20900	17.521	19.26	0.0493	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,575.20900	1,622.921	19.26	0.9507	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			20.82810	17.188	19.28	0.0485	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,584.82810	1,632.589	19.28	0.9515	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			244.48620	226.075	16.78	0.3218	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			798.88620	834.776	16.78	0.6782	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			242.04800	223.802	16.81	0.3192	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			806.44800	842.502	16.81	0.6808	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			239.63470	221.553	16.83	0.3165	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			814.03470	850.253	16.83	0.6835	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			4.52940		4.55460			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.52800		4.55710			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			5.69130	5.258	18.82	0.0358	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			741.09130	765.858	18.82	0.9642	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			5.49510	5.078	18.89	0.0346	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			750.89510	775.678	18.89	0.9654	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			5.30650	4.905	18.96	0.0335	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			760.70650	785.505	18.96	0.9665	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			75.28680	69.656	15.62	0.2612	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			378.18680	401.656	15.62	0.7388	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			73.26550	67.792	15.66	0.2554	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			386.16550	409.792	15.66	0.7446	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			71.29690	65.979	15.70	0.2496	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			394.19690	417.979	15.70	0.7504	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			1.34960		1.38200			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31090		1.34510			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25990		1.28560			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1 591 116 802.58	111,236	1,045,625
Total Options									35 669 847.83	134,750	2,339,896
Grand Total:									1,626,786,650.41	245,986	3,385,521