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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/10/2016 Foreign Exchange Future			13.62980		13.75060			0.0000	250,788,320.00	18,400	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.67750		13.75060			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.67750		13.75060			0.0000	765,940.00	56	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.67960		13.75510			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.68610		13.76170			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.69050		13.76620			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.69260		13.76890			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.69540		13.77170			0.0000	27,390.80	2	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.70900		13.78540			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.71440		13.79090			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.72260		13.79920			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.72800		13.80470			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.73070		13.80740			0.0000	0.00	0	2,000
\$ / R On 28/10/2016 Foreign Exchange Future			13.73340		13.81020			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.74430		13.70420			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.76070		13.83750			0.0000	2,229,233.40	162	257
\$ / R On 10/11/2016 Foreign Exchange Future			13.76860		13.84550			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.78190		13.85890			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.78460		13.86160			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.78720		13.86420			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.81650		13.89370			0.0000	0.00	0	390

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			13.85430		13.93210			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.85710		13.93490			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.85980		13.93780			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.87350		13.95180			0.0000	679,524,030.00	48,980	431,966
\$ / R	On	21/12/2016	Foreign Exchange Future			13.87900		13.95750			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			13.94180		14.02140			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.97430		14.05400			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.10160		14.18180			0.0000	30,783,792.80	2,183	93,344
\$ / R	On	12/04/2017	Foreign Exchange Future			14.18260		14.26320			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.21730		14.29840			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.36440		14.44710			0.0000	446,617,924.80	31,092	149,226
\$ / R	On	12/07/2017	Foreign Exchange Future			14.42600		14.50960			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.60880		14.69650			0.0000	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.93750		15.02470			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.28560		15.36950			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.63360		15.71440			0.0000	0.00	0	70
Total \$ / R Future												1,410,736,631.80	100,875	713,253
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			3.86190	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			863.26190	980.200	25.00	1.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			1.71840	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,011.11840	1,130.200	25.00	1.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			74.49550	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			73.89550	120.200	25.00	1.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			11.48990	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			560.88990	670.200	25.00	1.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			8.75090	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			708.15090	820.200	25.00	1.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			4.96930	0.769	52.41	0.0064	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			904.36930	973.269	52.41	0.9936	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			6.00670	1.034	51.89	0.0084	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			855.40670	923.534	51.89	0.9916	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			348.72250	272.284	26.33	0.8281	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			28.12250	24.784	26.33	0.1719	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			237.30910	164.341	23.41	0.6937	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			46.70910	46.841	23.41	0.3063	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			80.30890	50.084	25.40	0.3073	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			139.70890	182.584	25.40	0.6927	0.00	0	5,000
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			108.25200	85.263	27.12	0.3365	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			203.15200	255.663	27.12	0.6635	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			35.69510	19.884	22.47	0.0999	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			523.99510	583.784	22.47	0.9001	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			10.77660	5.433	24.87	0.0301	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			859.07660	929.333	24.87	0.9699	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			124.31800	85.210	21.11	0.3293	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			232.61800	269.110	21.11	0.6707	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	10/10/2016	Foreign Exchange Option	13.90	Call			113.66150	76.748	21.22	0.3040	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			251.96150	290.648	21.22	0.6960	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			18.22150	9.792	24.30	0.0461	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			862.02150	929.292	24.30	0.9539	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			33.28880	19.595	22.94	0.0837	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			704.38880	766.995	22.94	0.9163	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			123.69630	87.229	21.32	0.2824	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			351.99630	391.829	21.32	0.7176	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			3.54430	1.724	31.60	0.0071	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,921.84430	1,996.324	31.60	0.9929	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			44.52610	30.300	22.59	0.1005	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			839.12610	901.300	22.59	0.8995	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			218.56560	170.361	19.66	0.4065	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			297.66560	325.961	19.66	0.5935	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			406.24860	338.626	18.11	0.6293	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			147.04860	156.026	18.11	0.3707	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			499.70950	427.091	17.79	0.7187	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			100.50950	104.491	17.79	0.2813	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.57050	0.454	40.86	0.0012	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,045.87050	5,122.454	40.86	0.9988	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,006.19950	1,929.210	23.47	0.9953	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			1.49950	1.210	23.47	0.0047	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			445.96690	376.467	18.03	0.6527	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			141.26690	148.467	18.03	0.3473	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.65910	0.526	40.86	0.0014	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,965.95910	5,042.526	40.86	0.9986	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			29.75500	15.192	21.45	0.0492	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,282.35500	1,344.492	21.45	0.9508	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			4.92410	2.884	26.45	0.0094	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,337.52410	2,412.184	26.45	0.9906	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			630.49400	554.246	17.50	0.7929	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			73.09400	73.546	17.50	0.2071	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			136.53950	100.141	20.16	0.2444	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			579.13950	619.441	20.16	0.7556	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			36.33000	19.741	21.35	0.0619	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,188.93000	1,249.041	21.35	0.9381	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			381.09810	315.009	18.21	0.5724	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			200.89810	211.609	18.21	0.4276	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			0.00000	275.582	18.01	0.5069	8,487,925.60	30,800	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			0.00000	281.282	18.01	0.4931	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			0.00000	334.707	17.79	0.5760	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			0.00000	220.407	17.79	0.4240	3,394,267.80	15,400	15,400
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			8.73850	5.700	25.36	0.0152	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,531.23850	2,605.000	25.36	0.9848	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			82.36090	60.603	22.88	0.1283	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,194.86090	1,249.903	22.88	0.8717	0.00	0	8,695

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		9.67800	6.322	25.26	0.0168	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,472.17800	2,545.622	25.26	0.9832	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		492.67210	428.518	19.17	0.5910	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		247.17210	259.918	19.17	0.4090	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		224.95040	183.909	20.89	0.3170	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		629.45040	665.309	20.89	0.6830	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		497.76510	436.897	18.96	0.5804	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		268.86510	284.997	18.96	0.4196	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		388.17350	335.824	19.45	0.4813	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		386.57350	411.224	19.45	0.5187	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		8.05880	5.829	26.96	0.0132	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,233.85880	3,308.629	26.96	0.9868	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		740.85590	672.042	18.30	0.7386	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		136.65590	144.842	18.30	0.2614	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		49.99630	36.666	23.65	0.0740	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,785.79630	1,849.466	23.65	0.9260	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.20720	0.171	25.83	0.0005	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,506.50720	5,583.671	25.83	0.9995	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,101.49290	2,023.882	19.69	0.9814	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		7.79290	7.382	19.69	0.0186	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		629.29720	570.373	18.37	0.6398	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		235.59720	253.873	18.37	0.3602	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		227.87860	198.593	21.24	0.2654	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,045.77860	1,094.293	21.24	0.7346	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		325.84090	288.530	20.30	0.3590	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		760.94090	801.430	20.30	0.6410	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,351.84720	1,277.574	17.36	0.8913	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		54.04720	57.774	17.36	0.1087	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,343.10060	1,268.913	17.36	0.8893	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		55.30060	59.113	17.36	0.1107	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,334.37720	1,260.273	17.37	0.8873	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		56.57720	60.473	17.37	0.1127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		63.78910	53.130	24.71	0.0782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,511.98910	2,579.630	24.71	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		99.93690	84.472	23.64	0.1194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,008.13690	2,070.972	23.64	0.8806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		88.79970	74.757	23.92	0.1069	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,136.99970	2,201.257	23.92	0.8931	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		80.99240	67.977	24.14	0.0980	10,876.29	160	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,239.19240	2,304.477	24.14	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		105.16270	89.046	23.53	0.1252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,953.36270	2,015.546	23.53	0.8748	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		104.27110	88.266	23.55	0.1242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,962.47110	2,024.766	23.55	0.8758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		100.78740	85.216	23.62	0.1204	170,432.40	2,000	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,998.98740	2,061.716	23.62	0.8796	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	Call			136.03710	116.257	22.93	0.1587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,684.23710	1,742.757	22.93	0.8413	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			128.06340	109.200	23.07	0.1502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,746.26340	1,805.700	23.07	0.8498	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			116.51200	99.013	23.29	0.1377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,844.71200	1,905.513	23.29	0.8623	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			164.18800	141.723	22.50	0.1887	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,492.38800	1,548.223	22.50	0.8113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			148.34340	127.180	22.74	0.1717	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,596.54340	1,653.680	22.74	0.8283	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			138.41010	118.359	22.90	0.1612	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,666.61010	1,724.859	22.90	0.8388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			190.87020	165.850	22.09	0.2165	82,924.90	500	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,339.07020	1,392.350	22.09	0.7835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			175.51560	152.051	22.33	0.2007	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,423.71560	1,478.551	22.33	0.7993	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			174.05490	150.740	22.35	0.1992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,432.25490	1,487.240	22.35	0.8008	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			224.10410	195.883	21.65	0.2499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,182.30410	1,232.383	21.65	0.7501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			211.20100	184.197	21.82	0.2371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,239.40100	1,290.697	21.82	0.7629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			207.66000	180.996	21.86	0.2335	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,255.86000	1,307.496	21.86	0.7665	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			267.95960	235.816	21.16	0.2923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,016.15960	1,062.316	21.16	0.7077	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			246.06670	215.841	21.40	0.2714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,094.26670	1,142.341	21.40	0.7286	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			233.82360	204.704	21.54	0.2595	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,142.02360	1,191.204	21.54	0.7405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			284.44590	250.920	21.00	0.3078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			962.64590	1,007.421	21.00	0.6922	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			277.26310	244.329	21.07	0.3011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			985.46310	1,030.829	21.07	0.6989	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			270.25530	237.915	21.14	0.2945	38,066.48	160	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,008.45530	1,054.416	21.14	0.7055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			364.19320	324.457	20.32	0.3792	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			752.39320	790.957	20.32	0.6208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			331.62220	294.343	20.58	0.3507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			829.82220	870.843	20.58	0.6493	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			317.78460	281.590	20.70	0.3383	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			865.98460	908.090	20.70	0.6617	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			393.13860	351.331	20.11	0.4037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			691.33860	727.831	20.11	0.5963	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			376.79410	336.143	20.23	0.3900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			724.99410	762.643	20.23	0.6100	0.00	0	3,100

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	14.33	Call			367.30460	327.340	20.30	0.3818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			745.50460	783.840	20.30	0.6182	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			417.16820	373.715	19.95	0.4236	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			645.36820	680.215	19.95	0.5764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			410.16430	367.182	19.99	0.4178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			658.36430	693.682	19.99	0.5822	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			399.86780	357.590	20.06	0.4093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			678.06780	714.090	20.06	0.5907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			450.10620	404.501	19.73	0.4501	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			588.30620	621.001	19.73	0.5499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			446.32950	400.964	19.76	0.4471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			594.52950	627.464	19.76	0.5529	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			438.86470	393.980	19.80	0.4411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			607.06470	640.480	19.80	0.5589	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			485.45820	437.669	19.52	0.4775	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			533.65820	564.169	19.52	0.5225	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			465.51240	418.942	19.64	0.4621	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			563.71240	595.442	19.64	0.5379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			453.91270	408.067	19.71	0.4531	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			582.11270	614.567	19.71	0.5469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			625.12940	569.136	18.90	0.5747	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			373.32940	395.636	18.90	0.4253	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			599.66680	544.759	18.99	0.5581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			397.86680	421.259	18.99	0.4419	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			589.72100	535.251	19.03	0.5515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			407.92100	431.751	19.03	0.4485	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			834.18980	770.814	18.26	0.6948	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			222.38980	237.314	18.26	0.3052	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			827.76590	764.582	18.28	0.6915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			225.96590	241.082	18.28	0.3085	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			735.64270	675.429	18.55	0.6417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			283.84270	301.928	18.55	0.3583	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			866.83960	802.527	18.18	0.7110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			205.03960	219.027	18.18	0.2890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			860.23980	796.111	18.19	0.7078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			208.43980	222.612	18.19	0.2922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			853.67510	789.732	18.21	0.7046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			211.87510	226.232	18.21	0.2954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,279.56860	1,205.918	17.62	0.8608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			77.76860	82.418	17.62	0.1392	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,417.04280	1,342.047	17.49	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			55.24280	58.547	17.49	0.1059	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,077.54820	1,006.699	17.81	0.7984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			125.74820	133.199	17.81	0.2016	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			914.63190	848.438	18.05	0.7335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			182.83190	194.938	18.05	0.2665	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	11.80	Call			2,167.84710	2,089.201	19.42	0.9685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.04710	15.701	19.42	0.0315	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,498.63270	1,421.179	17.42	0.9103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			46.83270	47.679	17.42	0.0897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.04390	0.019	27.77	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,058.24390	9,136.519	27.77	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00020	0.000	27.77	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,988.20020	13,066.500	27.77	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.62860	0.333	27.77	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,048.82860	7,126.833	27.77	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.46210	0.239	27.77	0.0005	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,288.66210	7,366.739	27.77	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.42770	0.220	27.77	0.0005	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,348.62770	7,426.720	27.77	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			1.40590	0.795	27.77	0.0016	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,409.60590	6,487.295	27.77	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.81040	0.438	27.77	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,849.01040	6,926.938	27.77	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.71390	0.382	27.77	0.0008	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,948.91390	7,026.882	27.77	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.98440	1.154	27.77	0.0023	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,130.18440	6,207.654	27.77	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.79920	1.038	27.77	0.0021	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,209.99920	6,287.538	27.77	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.51430	0.861	27.77	0.0017	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,349.71430	6,427.361	27.77	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			2.96010	1.777	27.77	0.0034	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,801.16010	5,878.277	27.77	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			2.75400	1.644	27.77	0.0032	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,860.95400	5,938.144	27.77	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			2.32490	1.369	27.77	0.0027	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,000.52490	6,077.869	27.77	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			6.01260	3.819	27.77	0.0069	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,204.21260	5,280.319	27.77	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			5.35210	3.368	27.77	0.0061	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,303.55210	5,379.868	27.77	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			3.14310	1.896	27.77	0.0036	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,751.34310	5,828.396	27.77	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			8.10980	5.275	27.77	0.0092	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,946.30980	5,021.775	27.77	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			7.31590	4.720	27.77	0.0083	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,035.51590	5,111.220	27.77	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			7.14980	4.604	27.77	0.0082	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,055.34980	5,131.104	27.77	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			18.81910	13.281	27.77	0.0212	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,187.01910	4,259.781	27.77	0.9788	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	18.41	Call		13.90340	9.436	27.77	0.0156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,472.10340	4,545.936	27.77	0.9844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		13.30170	8.997	27.77	0.0149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,511.50170	4,585.497	27.77	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		19.90200	14.744	27.77	0.0232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,098.10200	4,171.244	27.77	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		19.53250	14.241	27.77	0.0225	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,127.73250	4,200.741	27.77	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		19.05290	13.594	27.77	0.0216	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,167.25290	4,240.094	27.77	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		24.77070	19.094	27.18	0.0298	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,762.97070	3,835.594	27.18	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		24.28540	18.678	27.23	0.0291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,792.48540	3,865.178	27.23	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		20.28040	15.265	27.77	0.0240	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,068.48040	4,141.765	27.77	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		28.13720	21.998	26.82	0.0341	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,576.33720	3,648.498	26.82	0.9659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		27.94670	21.833	26.83	0.0338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,586.14670	3,658.333	26.83	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		25.26800	19.521	27.12	0.0304	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,733.46800	3,806.021	27.12	0.9696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		41.23440	33.509	25.79	0.0508	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,049.43440	3,120.009	25.79	0.9492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		40.04300	32.451	25.86	0.0493	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,088.24300	3,158.951	25.86	0.9507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		30.34290	23.915	26.61	0.0369	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,468.54290	3,540.415	26.61	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		45.40370	37.227	25.54	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,923.60370	2,993.727	25.54	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		42.78190	34.887	25.69	0.0528	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,000.98190	3,071.387	25.69	0.9472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		41.53840	33.780	25.77	0.0512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,039.73840	3,110.280	25.77	0.9488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		50.55110	41.762	25.27	0.0625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,788.75110	2,858.262	25.27	0.9375	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		47.85370	39.421	25.41	0.0592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,856.05370	2,925.921	25.41	0.9408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		47.49390	39.099	25.43	0.0588	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,865.69390	2,935.599	25.43	0.9412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		60.27120	50.111	24.85	0.0740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,578.47120	2,646.611	24.85	0.9260	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		57.42720	47.677	24.96	0.0707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,635.62720	2,704.177	24.96	0.9293	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		56.51270	46.895	25.00	0.0696	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,654.71270	2,723.395	25.00	0.9304	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	16.20	Call		75.16220	62.929	24.31	0.0914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,323.36220	2,389.429	24.31	0.9086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		68.65300	57.313	24.53	0.0838	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,426.85300	2,493.813	24.53	0.9162	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		415.04940	371.816	19.98	0.4180	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		667.54940	702.816	19.98	0.5820	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		121.09280	105.304	23.46	0.1285	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,269.69280	2,333.504	23.46	0.8715	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		604.65180	552.503	18.93	0.5176	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		533.25180	560.703	18.93	0.4824	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		586.48690	538.957	19.17	0.4880	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		632.48690	664.657	19.17	0.5120	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		173.63440	153.976	22.72	0.1715	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,009.63440	2,069.676	22.72	0.8285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		756.01890	709.485	18.98	0.5255	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		674.21890	707.885	18.98	0.4745	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		637.59940	596.602	19.51	0.4614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		855.79940	895.002	19.51	0.5386	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		553.57360	516.509	19.95	0.4123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		1,021.77360	1,064.909	19.95	0.5877	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		401.96890	373.337	21.04	0.3152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,450.16890	1,501.737	21.04	0.6848	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		378.97970	351.657	21.25	0.2995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,537.17970	1,590.057	21.25	0.7005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		376.96370	349.760	21.27	0.2981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,545.16370	1,598.160	21.27	0.7019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		374.96340	347.873	21.29	0.2967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,553.16340	1,606.273	21.29	0.7033	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		312.49650	287.900	21.85	0.2523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,830.69650	1,886.300	21.85	0.7477	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		305.61440	281.446	21.91	0.2475	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,863.81440	1,919.846	21.91	0.7525	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		295.60110	272.061	22.01	0.2404	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,913.80110	1,970.461	22.01	0.7596	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		234.87870	215.310	22.64	0.1961	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,273.07870	2,333.710	22.64	0.8039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		177.41500	161.901	23.43	0.1520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,745.61500	2,810.302	23.43	0.8480	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		156.08940	144.071	23.90	0.1361	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,974.28940	3,042.471	23.90	0.8639	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		138.48240	128.676	24.66	0.1210	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,266.68240	3,337.076	24.66	0.8790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		98.22840	88.634	27.20	0.0820	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,346.42840	4,417.034	27.20	0.9180	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		97.97010	88.056	27.20	0.0815	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,356.17010	4,426.456	27.20	0.9185	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	19.00	Call			68.44420	60.733	27.20	0.0593	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,886.64420	4,959.133	27.20	0.9407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			53.22280	46.931	27.20	0.0475	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,251.42280	5,325.332	27.20	0.9525	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,395.03240	1,328.401	17.58	0.7749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			213.23240	226.801	17.58	0.2251	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			921.68840	869.377	18.42	0.6055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			489.88840	517.777	18.42	0.3945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			12.89720	10.982	27.20	0.0131	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,251.09720	7,329.382	27.20	0.9869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,048.54210	1,973.405	17.13	0.9083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			66.74210	71.805	17.13	0.0917	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			928.83690	879.585	18.68	0.5753	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			615.63690	646.985	18.68	0.4247	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			206.39430	190.465	23.49	0.1615	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,963.19430	3,027.865	23.49	0.8385	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			268.19550	249.395	22.88	0.1991	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,639.79550	2,702.095	22.88	0.8009	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			903.65780	856.435	18.88	0.5514	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			705.25780	739.135	18.88	0.4486	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,037.86940	993.400	18.75	0.5639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			770.76940	809.000	18.75	0.4361	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,015.90560	972.195	18.82	0.5551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			798.80560	837.795	18.82	0.4449	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			596.35580	569.404	20.76	0.3641	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			281.88610	298.899	17.50	0.2265	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,205.36510	1,155.434	18.22	0.6270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			588.26510	621.034	18.22	0.3730	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,184.96630	1,135.674	18.28	0.6196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			607.86630	641.274	18.28	0.3804	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,414.03930	4,491.127	26.07	0.8597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			132.62370	123.370	26.07	0.0917	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,395.52370	5,468.970	26.07	0.9083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			366.89470	349.586	22.50	0.2390	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,649.79470	2,715.186	22.50	0.7610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,728.98610	1,663.299	17.50	0.7735	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,845.08520	3,920.392	24.86	0.8379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			236.39750	229.338	25.06	0.1580	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,939.29750	4,014.938	25.06	0.8420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			517.48150	493.474	21.32	0.3222	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,930.38150	1,989.074	21.32	0.6778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			211.13930	205.527	26.07	0.1403	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,122.78700	2,183.261	21.65	0.7034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			440.76610	419.903	21.86	0.2807	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,253.66610	2,315.503	21.86	0.7193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			591.60650	564.867	20.79	0.3616	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	15.52	Put			1,664.50650	1,720.467	20.79	0.6384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			242.18520	234.792	24.86	0.1621	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,672.14660	1,728.215	20.81	0.6396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			533.84580	509.734	21.21	0.3312	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,866.74580	1,925.335	21.21	0.6688	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			766.70990	732.039	19.81	0.4475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,209.60990	1,257.639	19.81	0.5525	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			469.88700	447.661	21.65	0.2966	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,649.25580	1,705.004	20.76	0.6359	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			593.97310	567.130	20.78	0.3628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,656.87310	1,712.730	20.78	0.6372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,069.41930	1,023.883	18.64	0.5763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			732.31930	769.483	18.64	0.4237	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			589.24660	562.615	20.81	0.3604	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,220.78200	1,168.481	18.33	0.6136	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			661.18200	692.481	18.33	0.3864	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			284.81930	272.532	24.41	0.1790	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,755.21930	3,826.532	24.41	0.8210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,193.06790	2,118.440	16.88	0.8175	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			246.56790	259.640	16.88	0.1825	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,547.12180	1,483.535	18.01	0.6670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			600.62180	624.735	18.01	0.3330	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			466.35500	449.777	22.95	0.2545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,149.85500	3,220.977	22.95	0.7455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			467.70800	451.058	22.94	0.2551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,141.20800	3,212.258	22.94	0.7449	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			465.00720	448.496	22.96	0.2538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,158.50720	3,229.696	22.96	0.7462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			994.83350	964.824	21.19	0.4292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,970.13350	2,027.325	21.19	0.5708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			712.20410	693.858	22.78	0.3232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,977.50410	3,046.358	22.78	0.6768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			710.45570	692.184	22.80	0.3225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,985.75570	3,054.684	22.80	0.6775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			708.71320	690.515	22.81	0.3218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,994.01320	3,063.015	22.81	0.6782	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			923.94390	909.410	22.96	0.3634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,054.44390	3,123.810	22.96	0.6366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			921.99610	907.548	22.98	0.3628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,062.49610	3,131.948	22.98	0.6372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			925.89760	911.285	22.95	0.3641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,046.39760	3,115.685	22.95	0.6359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,141.36150	1,130.541	23.06	0.3976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,116.96150	3,186.941	23.06	0.6024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,139.22140	1,128.489	23.07	0.3969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,124.82140	3,194.889	23.07	0.6031	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	17.71	Call			1,137.07920	1,126.443	23.08	0.3963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,132.67920	3,202.843	23.08	0.6037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,688.37520	2,616.072	18.41	0.7541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			613.97520	622.472	18.41	0.2459	0.00	0	70,530
Total \$ / R Option												12,184,493.47	49,020	2,228,974
Total \$ / R												1,422,921,125.27	149,895	2,942,227
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.87350		13.95180			0.0000	582,687.00	42	372
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.10160		14.18180			0.0000	141,016.00	10	96
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.36440		14.44710			0.0000	0.00	0	48
Total \$ / R MAXI Future												723,703.00	52	516
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			20,942.26250	18,258.990	21.84	0.2353	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			124,762.26250	129,908.990	21.84	0.7647	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			20,766.00130	18,099.603	21.86	0.2335	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			125,586.00130	130,749.603	21.86	0.7665	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			20,591.30280	17,941.689	21.88	0.2318	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			126,411.30280	131,591.689	21.88	0.7682	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			297,428.93620	304,247.080	23.90	0.8639	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,530.05250	14,352.736	23.93	0.1355	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			298,350.05250	305,192.736	23.93	0.8645	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,688.29510	14,461.759	23.88	0.1366	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			296,508.29510	303,301.759	23.88	0.8634	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,608.93620	14,407.080	23.90	0.1361	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			42,197.96070	40,223.518	22.02	0.2703	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			234,487.96070	240,783.518	22.02	0.7297	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			42,031.99870	40,063.719	22.03	0.2694	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			235,321.99870	241,623.719	22.03	0.7306	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			41,866.81800	39,904.675	22.05	0.2684	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			236,156.81800	242,464.675	22.05	0.7316	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												723,703.00	52	516
£ / R	On	05/10/2016	Foreign Exchange Future			17.56100		17.84720			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.63510		17.92750			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			17.84010		18.13650			0.0000	240,805,669.80	13,498	74,769
£ / R	On	13/03/2017	Foreign Exchange Future			18.16550		18.46780			0.0000	5,413,319.00	298	3,636
£ / R	On	25/04/2017	Foreign Exchange Future			18.33310		18.63780			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.54410		18.85310			0.0000	27,816,150.00	1,500	14,025
£ / R	On	18/12/2017	Foreign Exchange Future			19.37390		19.69790			0.0000	0.00	0	0
Total £ / R Future												274,035,138.80	15,296	92,661
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			108.81530	18.728	23.53	0.1244	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			181.61530	377.728	23.53	0.8756	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			38.50610	18.776	20.12	0.0503	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,331.00610	1,603.676	20.12	0.9497	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,479.16820	1,223.352	16.16	0.8102	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			102.66820	143.252	16.16	0.1898	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,189.86800	958.298	16.52	0.7167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			183.36800	248.198	16.52	0.2833	20,104.02	81	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			1,068.43260	848.881	16.66	0.6701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,339.05430	6,628.655	29.20	0.9889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.84580	0.864	29.20	0.0013	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,805.34580	9,100.764	29.20	0.9987	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			26.01490	24.447	26.72	0.0301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,529.51490	4,824.347	26.72	0.9699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,539.55920	4,834.368	26.77	0.9700	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			27.73940	25.314	28.36	0.0295	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,901.23940	5,195.214	28.36	0.9705	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			475.97640	352.180	17.90	0.3664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			749.47640	922.080	17.90	0.6336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			15.55430	8.755	29.20	0.0111	709.19	81	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,307.13160	3,592.910	21.28	0.9654	291,025.73	81	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			25.97070	24.425	26.68	0.0301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,519.47070	4,814.325	26.68	0.9699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			784.49440	600.812	17.01	0.5414	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			397.99440	510.712	17.01	0.4586	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			26.05920	24.468	26.77	0.0300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			231.93260	308.781	16.66	0.3299	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			756.48430	576.948	17.05	0.5271	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			419.98430	536.848	17.05	0.4729	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			651.54420	491.779	17.31	0.4711	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			515.04420	651.679	17.31	0.5289	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			33.63160	23.010	21.28	0.0346	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			48.33120	26.929	20.61	0.0294	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,330.53120	5,611.429	20.61	0.9706	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			47.99120	26.716	20.61	0.0292	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,340.19120	5,621.216	20.61	0.9708	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			48.67220	27.143	20.61	0.0296	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,320.87220	5,601.643	20.61	0.9704	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			128.27380	99.373	23.42	0.0741	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,470.47380	5,746.273	23.42	0.9259	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			5,176.90000	5,485.900		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			5,186.90000	5,495.900		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			5,166.90000	5,475.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			565.26720	485.663	23.88	0.1941	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	25.15	Put			6,017.36720	6,261.763	23.88	0.8059	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			563.81140	484.362	23.88	0.1937	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,025.91140	6,270.462	23.88	0.8063	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			566.72660	486.967	23.88	0.1946	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,008.82660	6,253.067	23.88	0.8054	0.00	0	0
Total £ / R Option												311,838.94	243	19,130
Total £ / R												274,346,977.74	15,539	111,791
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13702		0.13816			0.0000	556,160.12	4,059	15,408
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13981		0.14098			0.0000	10,206.20	73	1,433
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14310		0.14431			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14620		0.14748			0.0000	0.00	0	0
Total ¥ / R Future												566,366.32	4,132	16,841
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,183.80000	27,298.100	25.41	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,183.80000	28,298.100	25.41	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,183.80000	29,298.100	25.41	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			823.27170	777.149	21.24	0.5243	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			725.17170	796.049	21.24	0.4757	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			475.27790	449.783	22.57	0.3467	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,377.17790	1,468.683	22.57	0.6533	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			269.44730	255.253	23.70	0.2182	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,171.34730	2,274.153	23.70	0.7818	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			816.21890	786.414	22.31	0.4378	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,384.81890	1,475.914	22.31	0.5622	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			541.73880	525.205	23.29	0.3189	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,110.33880	2,214.705	23.29	0.6811	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			356.00470	346.792	24.06	0.2271	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,924.60470	3,036.292	24.06	0.7729	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,224.59070	1,177.929	23.55	0.5017	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,476.49070	1,557.429	23.55	0.4983	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			898.50110	866.236	24.37	0.3980	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,150.40110	2,245.736	24.37	0.6020	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			659.01990	637.231	25.11	0.3120	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,910.91990	3,016.731	25.11	0.6880	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												566,366.32	4,132	16,841
€ / R	On	28/10/2016	Foreign Exchange Future			15.29950		15.64230			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.53480		15.64230			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.61550		15.72490			0.0000	148,753,253.00	9,526	51,118

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Future			15.93510		16.04570			0.0000	7,170,795.00	450	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.30590		16.42010			0.0000	346,109,033.40	21,226	77,537
€ / R	On	18/09/2017	Foreign Exchange Future			16.65630		16.77680			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.07900		17.19980			0.0000	0.00	0	0
Total € / R Future												502,033,081.40	31,202	137,189
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			270.28670	130.679	18.78	0.2857	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			377.98670	581.179	18.78	0.7143	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			247.70240	208.531	19.39	0.2923	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			845.40240	913.731	19.39	0.7077	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			176.57530	150.537	20.44	0.1938	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,461.67530	1,545.037	20.44	0.8062	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			7.42370	6.315	26.25	0.0102	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,177.09300	6,286.166	26.25	0.9970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			179.59200	153.198	20.41	0.1968	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,444.69200	1,527.698	20.41	0.8032	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,368.95050	1,450.280	20.24	0.7893	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			178.07590	151.862	20.43	0.1953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,453.17590	1,536.362	20.43	0.8047	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			971.91680	1,042.182	19.29	0.6946	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			272.59670	235.904	19.48	0.2840	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,047.69670	1,120.404	19.48	0.7160	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			193.85050	165.780	20.24	0.2107	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,082.52370	5,190.815	26.25	0.9898	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.99300	1.666	26.25	0.0030	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			296.81680	257.682	19.29	0.3054	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			183.86170	165.105	21.67	0.1484	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,848.16170	2,940.005	21.67	0.8516	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			185.76470	166.842	21.64	0.1498	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,830.06470	2,921.742	21.64	0.8502	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			184.81040	165.972	21.66	0.1491	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,839.11040	2,930.872	21.66	0.8509	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			348.00880	326.313	21.62	0.2110	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,117.90880	3,210.413	21.62	0.7890	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			346.80780	325.189	21.64	0.2103	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,126.70780	3,219.289	21.64	0.7897	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			349.21090	327.446	21.61	0.2117	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,109.11090	3,201.546	21.61	0.7883	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			523.70140	500.175	21.48	0.2613	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,226.90140	3,323.875	21.48	0.7387	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			526.55700	502.878	21.46	0.2626	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,209.75700	3,306.578	21.46	0.7374	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			525.12650	501.524	21.47	0.2620	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,218.32650	3,315.224	21.47	0.7380	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,131.24640	1,084.243	19.79	0.4422	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,981.44640	2,055.243	19.79	0.5578	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	18.06	Call			1,128.32270	1,081.450	19.80	0.4412	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,988.52270	2,062.450	19.80	0.5588	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,125.40830	1,078.658	19.81	0.4403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,995.60830	2,069.658	19.81	0.5597	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												502,033,081.40	31,202	143,561
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.61960		10.65930			0.0000	104,911,028.40	9,879	12,173
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.77370		10.81460			0.0000	3,501,452.50	325	3,417
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.95090		10.99280			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.11590		11.16090			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.34500		11.38780			0.0000	0.00	0	0
Total AU\$ / R Future												108,412,480.90	10,204	15,681
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			280.72060	255.345	14.11	0.4896	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			281.42060	295.745	14.11	0.5104	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			276.34640	251.213	14.14	0.4839	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			287.04640	301.613	14.14	0.5161	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			272.02670	247.137	14.16	0.4782	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			292.72670	307.537	14.16	0.5218	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			116.93960	108.792	16.27	0.1808	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,262.33960	1,295.092	16.27	0.8192	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			119.52670	111.227	16.24	0.1843	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,244.92670	1,277.527	16.24	0.8157	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			118.22580	110.004	16.26	0.1825	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,253.62580	1,286.304	16.26	0.8175	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,308.09460	1,340.549	16.28	0.7392	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			234.35460	224.921	16.25	0.2643	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,291.55460	1,324.021	16.25	0.7357	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			232.61730	223.181	16.27	0.2626	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,299.81730	1,332.281	16.27	0.7374	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			230.89460	221.449	16.28	0.2608	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			340.32090	330.261	16.32	0.3132	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,349.42090	1,384.361	16.32	0.6868	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			338.26770	328.300	16.34	0.3116	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,357.36770	1,392.400	16.34	0.6884	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			336.23260	326.356	16.35	0.3100	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,365.33260	1,400.456	16.35	0.6900	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,079.30580	1,107.713	16.11	0.5663	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			593.93340	579.661	16.12	0.4319	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,086.13340	1,114.661	16.12	0.5681	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			600.30050	585.776	16.09	0.4354	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,072.50050	1,100.776	16.09	0.5646	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			597.10580	582.713	16.11	0.4337	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												108,412,480.90	10,204	15,681
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.57440		10.62330			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.75540		10.80500			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.96470		11.01580			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			12.22700	11.142	19.23	0.0315	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,898.92700	1,946.742	19.23	0.9685	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			12.00050	10.950	19.25	0.0310	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,908.70050	1,956.550	19.25	0.9690	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			11.77820	10.761	19.27	0.0305	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,918.47820	1,966.361	19.27	0.9695	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			64.95410	59.581	18.79	0.0989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,989.95410	2,034.181	18.79	0.9011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			64.34650	59.017	18.81	0.0980	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,999.34650	2,043.617	18.81	0.9020	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			63.74520	58.459	18.83	0.0971	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,008.74520	2,053.059	18.83	0.9029	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			336.34860	321.563	16.59	0.3398	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,050.54860	1,086.864	16.59	0.6602	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			333.97710	319.303	16.61	0.3378	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,058.17710	1,094.603	16.61	0.6622	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			331.62400	317.060	16.63	0.3358	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,065.82400	1,102.360	16.63	0.6642	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			675.99780		682.16850			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future					42.60880			0.0000	0.00	30,000	0
Total CF CANDO CAHA Future												0.00	30,000	0
Total CF CANDO CAHA												0.00	30,000	0
CHF / R	On	19/12/2016	Foreign Exchange Future			14.32860		14.46080			0.0000	0.00	0	2,171
CHF / R	On	13/03/2017	Foreign Exchange Future			14.64110		14.77660			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.00530		15.14430			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 CHF / R Future												0.00	0	2,171
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			52.43500	41.525	21.70	0.0686	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,291.63500	2,412.925	21.70	0.9314	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			53.68590	42.501	21.68	0.0700	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,272.88590	2,393.901	21.68	0.9300	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			53.05650	42.010	21.69	0.0693	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,282.25650	2,403.410	21.69	0.9307	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			175.33060	172.520	21.92	0.1632	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,468.73060	2,601.420	21.92	0.8368	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			178.06690	174.478	21.90	0.1649	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,451.46690	2,583.378	21.90	0.8351	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			176.69410	173.496	21.91	0.1640	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,460.09410	2,592.396	21.91	0.8360	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			711.63770	656.168	20.05	0.3994	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,457.33770	1,540.868	20.05	0.6006	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			717.44260	661.485	20.02	0.4021	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,443.14260	1,526.185	20.02	0.5979	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			714.53110	658.820	20.03	0.4008	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,450.23110	1,533.520	20.03	0.5992	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,171
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06740		2.08070			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09240		2.10610			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12020		2.13420			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			3,921.10880	4,050.149	20.50	0.9673	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			34.05000	24.578	19.79	0.0342	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,727.05000	3,850.578	19.79	0.9658	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			30.94390	24.350	20.15	0.0334	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,823.94390	3,950.350	20.15	0.9666	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			28.10880	24.149	20.50	0.0327	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,899.54170	4,016.768	19.89	0.8889	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			153.36140	134.316	19.97	0.1065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,992.36140	4,110.316	19.97	0.8935	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			146.53170	128.186	20.06	0.1021	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,085.53170	4,204.186	20.06	0.8979	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			160.54170	140.768	19.89	0.1111	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			867.81540	811.486	18.11	0.3882	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,925.81540	2,009.486	18.11	0.6118	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			838.25280	784.146	18.19	0.3778	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,996.25280	2,082.146	18.19	0.6222	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	19/06/2017	Foreign Exchange Option	2.26	Call			810.55620	757.759	18.27	0.3677	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,068.55620	2,155.759	18.27	0.6323	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			2.06120		2.07420			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			381.40020	319.731	17.32	0.3518	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			839.40020	907.731	17.32	0.6482	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			350.25690	292.290	17.46	0.3278	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			908.25690	980.290	17.46	0.6722	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			414.94130	349.466	17.19	0.3768	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			772.94130	837.466	17.19	0.6232	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			2.09890		2.11450			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14180		2.15780			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			48.47110	42.815	21.15	0.0518	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,603.47110	3,753.815	21.15	0.9482	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			45.40840	40.474	21.32	0.0490	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,700.40840	3,851.475	21.32	0.9510	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			42.56430	38.295	21.50	0.0464	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,797.56430	3,949.295	21.50	0.9536	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,583.83440	1,688.236	16.93	0.6633	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			535.86210	482.267	17.03	0.3237	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,657.86210	1,764.267	17.03	0.6763	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			511.10150	459.446	17.13	0.3111	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,733.10150	1,841.445	17.13	0.6889	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			561.83440	506.236	16.93	0.3367	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			1.79010		1.80020			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82100		1.83110			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85590		1.86610			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			70.52850	56.415	23.85	0.0682	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	19/12/2016	Foreign Exchange Option	2.12	Put			3,268.52850	3,355.415	23.85	0.9318	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			65.97670	52.552	23.98	0.0639	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,363.97670	3,451.552	23.98	0.9361	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			61.74550	48.975	24.12	0.0598	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,459.74550	3,547.975	24.12	0.9402	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			241.24450	218.600	22.79	0.1609	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,330.24450	3,408.600	22.79	0.8391	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			231.58720	209.743	22.91	0.1550	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,420.58720	3,499.743	22.91	0.8450	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			222.38310	203.972	23.13	0.1504	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,511.38310	3,593.972	23.13	0.8496	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			862.52860	820.900	19.90	0.4045	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,801.52860	1,861.900	19.90	0.5955	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			835.31290	794.833	20.03	0.3938	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,874.31290	1,935.833	20.03	0.6062	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			809.10610	769.734	20.15	0.3835	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,948.10610	2,010.734	20.15	0.6165	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			0.13490		0.13630			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13500		0.13660			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13540		0.13670			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.04770		10.11520			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.18410		10.25280			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.34180		10.41210			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			87.28160	72.181	17.18	0.1752	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			822.08160	874.481	17.18	0.8248	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			85.82090	70.921	17.21	0.1726	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			830.62090	883.221	17.21	0.8274	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			84.38420	69.682	17.23	0.1700	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			839.18420	891.982	17.23	0.8300	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			168.80030	152.368	17.03	0.2379	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,026.00030	1,078.268	17.03	0.7621	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			172.35680	155.625	16.98	0.2423	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,009.55680	1,061.526	16.98	0.7577	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			170.56990	153.988	17.01	0.2401	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,017.76990	1,069.888	17.01	0.7599	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			364.35510	342.653	16.64	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
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			892.25510	940.853	16.64	0.6297	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			361.60110	340.068	16.66	0.3681	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			899.50110	948.268	16.66	0.6319	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			358.86880	337.504	16.68	0.3658	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			906.76880	955.704	16.68	0.6342	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			1.32360		1.33030			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33590		1.34280			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35140		1.35860			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			697.00000	764.000		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			797.00000	864.000		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			897.00000	964.000		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	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			772.00000	841.000		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			872.00000	941.000		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			972.00000	1,041.000		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			214.00000	286.000		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			314.00000	386.000		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			414.00000	486.000		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			1.28590		1.29990			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.28820		1.30220			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29100		1.30500			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			1.12560		1.12710			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13000		1.13140			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13520		1.13660			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 QUANTO € / \$ Future												0.00	0	13,266
Total QUANTO € / \$												0.00	0	13,266
RAIN	On	19/12/2016	Foreign Exchange Future			24,257.79000	24,439.47000				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			10.16350	10.23690				0.0000	0.00	0	440
SGD / R	On	13/03/2017	Foreign Exchange Future			10.33210	10.40560				0.0000	0.00	0	0
Total SGD / R Future												0.00	0	440
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call		22.38320	18.080	19.31	0.0496		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,595.48320	1,664.580	19.31	0.9504		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		21.97110	17.761	19.33	0.0488		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,605.07110	1,674.261	19.33	0.9512		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		21.56640	17.448	19.35	0.0481		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,614.66640	1,683.948	19.35	0.9519		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		239.85850	216.793	16.83	0.3098		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		824.25850	874.693	16.83	0.6902		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		237.48990	214.607	16.85	0.3072		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		831.88990	882.507	16.85	0.6928		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		235.14540	212.444	16.87	0.3047		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		839.54540	890.344	16.87	0.6953		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	440
TRY / R	On	19/12/2016	Foreign Exchange Future			4.51880	4.58060				0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.51970	4.58240				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	Put		717.14400	776.502	18.59	0.9643		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call		7.49970	5.130	18.66	0.0346		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put		726.89970	786.330	18.66	0.9654		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call		7.26480	4.963	18.73	0.0335		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put		736.66480	796.163	18.73	0.9665		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call		7.74400	5.302	18.59	0.0357		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		83.20840	66.543	15.32	0.2538		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		360.80840	406.843	15.32	0.7462		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		81.01450	64.732	15.36	0.2480		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		368.61450	415.032	15.36	0.7520		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		78.87710	62.969	15.40	0.2424		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put		376.47710	423.269	15.40	0.7576		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.33160		1.33850			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.29340		1.29390			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.24810		1.25020			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 296 507 402.22	191,761	1,025,278
Total Options									12 496 332.40	49,263	2,254,476
Grand Total:									2,309,003,734.63	241,024	3,279,754