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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/10/2016 Foreign Exchange Future			13.73400		13.68730			0.0000	69,439,104.00	5,056	0
\$ / R On 07/10/2016 Foreign Exchange Future			13.75230		13.68740			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.75620		13.69360			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.75900		13.69770			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.76050		13.69970			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.76210		13.70180			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.77290		13.71570			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.77910		13.72120			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.78840		13.72960			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.79460		13.73510			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.79770		13.73790			0.0000	6,057,190.30	439	2,402
\$ / R On 28/10/2016 Foreign Exchange Future			13.80080		13.74070			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.81320		13.75180			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.83180		13.76850			0.0000	0.00	0	257
\$ / R On 10/11/2016 Foreign Exchange Future			13.83960		13.77630			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.85260		13.78950			0.0000	29,367,512.00	2,120	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.85520		13.79210			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.85780		13.79470			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.88650		13.82360			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			13.92350		13.86110			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.92620		13.86380			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Future			13.92890		13.86650			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.94240		13.88020			0.0000	1,373,744,672.00	98,530	446,249
\$ / R	On	21/12/2016	Foreign Exchange Future			13.94780		13.88570			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.00990		13.94820			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.04250		13.98040			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.17010		14.10650			0.0000	175,255,796.80	12,368	104,654
\$ / R	On	12/04/2017	Foreign Exchange Future			14.25140		14.18700			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.28650		14.22180			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.43480		14.36920			0.0000	10,826,100.00	750	148,776
\$ / R	On	12/07/2017	Foreign Exchange Future			14.49670		14.43090			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.67970		14.61400			0.0000	7,339,850.00	500	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.00170		14.93980			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.34840		15.28550			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.69500		15.63120			0.0000	0.00	0	70
Total \$ / R Future												1,672,030,225.10	119,763	729,192
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			265.64190	304.000	27.33	1.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			8.34190	0.000	27.33	0.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			151.02160	174.000	24.48	1.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			23.72160	0.000	24.48	0.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			33.92060	0.000	28.18	0.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			156.62060	76.000	28.18	1.0000	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			70.55360	69.790	27.46	0.3677	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			233.15360	167.490	27.46	0.6323	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			19.86310	19.722	24.02	0.1074	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			576.26310	513.522	24.02	0.8926	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			6.47550	5.436	27.50	0.0318	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			922.87550	859.236	27.50	0.9682	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			74.92620	84.797	20.79	0.3721	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			251.32620	198.597	20.79	0.6279	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			67.56470	75.908	21.04	0.3409	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			273.96470	219.708	21.04	0.6591	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			6.00700	5.767	23.41	0.0333	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			918.30700	856.767	23.41	0.9667	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			12.87120	13.453	21.77	0.0695	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			753.17120	692.954	21.77	0.9305	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			72.25650	81.309	20.14	0.2994	7,480,391.20	92,000	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			370.45650	319.209	20.14	0.7006	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.88860	0.710	30.73	0.0035	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,989.08860	1,928.610	30.73	0.9965	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			24.92110	26.782	22.05	0.0973	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			889.22110	833.882	22.05	0.9027	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			158.72370	176.627	18.97	0.4421	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			307.52370	267.527	18.97	0.5579	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			420.40000	460.346	17.13	0.7736	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			90.80000	71.946	17.13	0.2264	0.00	0	55,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			330.13050	363.831	17.48	0.6828	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			140.53050	115.431	17.48	0.3172	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.38790	0.340	41.18	0.0009	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,115.28790	5,055.740	41.18	0.9991	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,936.15500	1,995.261	23.71	0.9972	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			1.05500	0.661	23.71	0.0028	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			369.31890	405.192	17.48	0.7039	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			134.21890	110.591	17.48	0.2961	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.45090	0.398	41.18	0.0011	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,035.35090	4,975.798	41.18	0.9989	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			13.83320	15.093	21.42	0.0507	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,335.93320	1,277.393	21.42	0.9493	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			2.39980	2.443	26.35	0.0084	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,404.49980	2,344.743	26.35	0.9916	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			551.40550	597.323	16.99	0.8394	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			63.50550	49.623	16.99	0.1606	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			92.87040	103.011	19.75	0.2608	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			604.97040	555.311	19.75	0.7392	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			17.91130	19.609	21.26	0.0638	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,240.01130	1,181.909	21.26	0.9362	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			307.93920	338.830	17.76	0.6185	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			197.23920	168.030	17.76	0.3815	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			329.28920	361.568	17.45	0.6198	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			207.48920	178.368	17.45	0.3802	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			269.25570	296.909	17.66	0.5476	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			267.45570	233.709	17.66	0.4524	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			4.67840	4.995	24.98	0.0140	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,596.17840	2,533.195	24.98	0.9860	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			56.28010	61.447	22.61	0.1336	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,237.78010	1,179.647	22.61	0.8664	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			5.22270	5.584	24.89	0.0155	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,536.72270	2,473.784	24.89	0.9845	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			421.78450	456.251	18.76	0.6278	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			245.48450	216.651	18.76	0.3722	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			175.98730	192.155	20.51	0.3367	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			649.68730	602.554	20.51	0.6633	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			428.52970	462.410	18.48	0.6150	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			269.02970	239.810	18.48	0.3850	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			325.92020	353.069	18.96	0.5107	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			393.82020	357.869	18.96	0.4893	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			4.92880	5.227	26.62	0.0123	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,300.22880	3,237.427	26.62	0.9877	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			666.70310	711.733	17.80	0.7741	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			132.00310	113.933	17.80	0.2259	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			32.10270	34.841	23.13	0.0732	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,837.40270	1,777.041	23.13	0.9268	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.21790	0.228	26.49	0.0006	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,576.61790	5,513.728	26.49	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,029.46480	2,091.141	19.25	0.9873	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			5.86480	4.641	19.25	0.0127	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			559.35680	597.680	17.76	0.6727	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			235.75680	211.180	17.76	0.3273	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			189.30680	203.021	20.83	0.2755	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,078.20680	1,029.521	20.83	0.7245	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			278.26480	297.808	19.89	0.3747	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			784.46480	741.609	19.89	0.6253	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,277.75210	1,332.979	16.95	0.9107	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			51.25210	44.079	16.95	0.0893	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,268.99720	1,324.086	16.96	0.9089	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			52.49720	45.186	16.96	0.0911	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,260.26550	1,315.215	16.97	0.9070	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			53.76550	46.315	16.97	0.0930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,190.09490	2,132.677	23.63	0.8910	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			63.77780	68.097	23.85	0.0998	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,293.57780	2,235.697	23.85	0.9002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			84.07750	89.831	23.23	0.1282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,003.87750	1,947.431	23.23	0.8718	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			83.32240	89.023	23.25	0.1271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,013.12240	1,956.623	23.25	0.8729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			80.37780	85.871	23.33	0.1231	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,050.17780	1,993.471	23.33	0.8769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			110.47350	118.061	22.64	0.1633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,730.27350	1,675.661	22.64	0.8367	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			103.61170	110.726	22.77	0.1544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,793.41170	1,738.326	22.77	0.8456	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			93.72450	100.153	22.99	0.1412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,893.52450	1,837.753	22.99	0.8588	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			135.32250	144.601	22.20	0.1949	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,535.12250	1,482.201	22.20	0.8051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			121.11710	129.433	22.44	0.1770	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,640.91710	1,587.033	22.44	0.8230	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			112.52100	120.249	22.60	0.1660	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,712.32100	1,657.849	22.60	0.8340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			158.96460	169.854	21.79	0.2242	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,378.76460	1,327.454	21.79	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			145.43130	155.399	22.02	0.2075	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,465.23130	1,412.999	22.02	0.7925	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			144.14810	154.027	22.05	0.2059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,473.94810	1,421.627	22.05	0.7941	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			188.51460	201.382	21.34	0.2594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,218.31460	1,168.982	21.34	0.7406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			177.00300	189.106	21.51	0.2459	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,276.80300	1,226.706	21.51	0.7541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			173.85240	185.745	21.55	0.2421	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,293.65240	1,243.345	21.55	0.7579	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			227.98040	243.411	20.85	0.3041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,047.78040	1,001.011	20.85	0.6959	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			208.21610	222.374	21.09	0.2821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,128.01610	1,079.974	21.09	0.7179	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			197.21730	210.658	21.23	0.2695	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,177.01730	1,128.258	21.23	0.7305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			242.95150	259.331	20.69	0.3205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			992.75150	946.931	20.69	0.6795	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			236.41710	252.384	20.76	0.3134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,016.21710	969.984	20.76	0.6866	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			230.05980	245.623	20.83	0.3064	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,039.85980	993.223	20.83	0.6936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			316.15540	336.997	20.01	0.3956	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			775.95540	734.597	20.01	0.6044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			286.12140	305.168	20.27	0.3657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			855.92140	812.768	20.27	0.6343	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			273.42270	291.696	20.38	0.3526	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			893.22270	849.296	20.38	0.6474	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			343.01110	365.415	19.79	0.4214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			712.81110	673.015	19.79	0.5786	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			327.82800	349.354	19.91	0.4069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			747.62800	706.954	19.91	0.5931	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			319.03610	340.047	19.98	0.3984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			768.83610	727.647	19.98	0.6016	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			365.41180	389.088	19.63	0.4422	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			665.21180	626.688	19.63	0.5578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			358.87260	382.180	19.67	0.4362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			678.67260	639.780	19.67	0.5638	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			349.27250	372.035	19.75	0.4273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			699.07250	659.635	19.75	0.5727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			396.26800	421.653	19.41	0.4698	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			606.06800	569.253	19.41	0.5302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			392.72050	417.912	19.44	0.4667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			612.52050	575.512	19.44	0.5333	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			385.71760	410.524	19.49	0.4605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			625.51760	588.124	19.49	0.5395	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			429.56040	456.732	19.20	0.4985	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			549.36040	514.332	19.20	0.5015	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			410.75540	436.925	19.32	0.4825	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			580.55540	544.525	19.32	0.5175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			399.84300	425.423	19.39	0.4730	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			599.64300	563.023	19.39	0.5270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			562.15580	595.721	18.59	0.5988	0.00	0	1,230

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		381.95580	353.321	18.59	0.4012	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		537.50060	569.966	18.68	0.5818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		407.30060	377.566	18.68	0.4182	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		527.88540	559.914	18.71	0.5750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		417.68540	387.514	18.71	0.4250	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		766.38530	807.980	17.97	0.7200	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		226.18530	205.580	17.97	0.2800	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		760.07100	801.445	17.99	0.7167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		229.87100	209.045	17.99	0.2833	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		669.75760	707.784	18.25	0.6668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		289.55760	265.384	18.25	0.3332	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		798.51380	841.208	17.89	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		208.31380	188.808	17.89	0.2638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		792.01610	834.491	17.90	0.7330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		211.81610	192.091	17.90	0.2670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		785.55280	827.809	17.92	0.7297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		215.35280	195.409	17.92	0.2703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,206.43720	1,259.271	17.35	0.8802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		76.23720	66.871	17.35	0.1198	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,343.80500	1,398.896	17.23	0.9107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		53.60500	46.496	17.23	0.0893	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,005.15260	1,053.751	17.54	0.8212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		124.95260	111.351	17.54	0.1788	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		845.02760	889.240	17.77	0.7583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		184.82760	166.840	17.77	0.2417	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,094.34980	2,154.356	19.24	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		14.14980	11.956	19.24	0.0252	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,423.58390	1,479.779	17.17	0.9254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		43.38390	37.379	17.17	0.0746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.01240	0.013	27.31	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,129.81240	9,067.613	27.31	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	27.31	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,059.80000	12,997.600	27.31	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.24810	0.261	27.31	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,120.04810	7,057.861	27.31	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.17540	0.184	27.31	0.0004	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,359.97540	7,297.784	27.31	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.16080	0.169	27.31	0.0004	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,419.96080	7,357.769	27.31	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.61360	0.646	27.31	0.0014	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,480.41360	6,418.246	27.31	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.33020	0.347	27.31	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,920.13020	6,857.947	27.31	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.28630	0.301	27.31	0.0007	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,020.08630	6,957.901	27.31	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.90410	0.953	27.31	0.0020	0.00	0	750

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	20.08	Put			6,200.70410	6,138.553	27.31	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.80980	0.854	27.31	0.0018	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,280.60980	6,218.454	27.31	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.66710	0.703	27.31	0.0015	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,420.46710	6,358.303	27.31	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.41710	1.496	27.31	0.0030	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,871.21710	5,809.096	27.31	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.30670	1.379	27.31	0.0028	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,931.10670	5,868.979	27.31	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.08020	1.140	27.31	0.0023	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,070.88020	6,008.739	27.31	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.14020	3.320	27.31	0.0062	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,272.94020	5,210.920	27.31	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			2.75570	2.913	27.31	0.0055	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,372.55570	5,310.513	27.31	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.51580	1.600	27.31	0.0032	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,821.31580	5,759.200	27.31	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			4.39280	4.646	27.31	0.0084	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,014.19280	4,952.246	27.31	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			3.91350	4.138	27.31	0.0076	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,103.71350	5,041.738	27.31	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			3.81390	4.033	27.31	0.0074	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,123.61390	5,061.633	27.31	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			11.46190	12.130	27.31	0.0199	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,251.26190	4,189.730	27.31	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			8.03810	8.506	27.31	0.0145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,537.83810	4,476.106	27.31	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			7.64950	8.094	27.31	0.0139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,577.44950	4,515.694	27.31	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			12.77530	13.520	27.31	0.0220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,162.57530	4,101.120	27.31	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			12.32260	13.041	27.31	0.0213	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,192.12260	4,130.641	27.31	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			11.74230	12.427	27.31	0.0204	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,231.54230	4,170.027	27.31	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			16.83580	17.851	26.76	0.0286	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,826.63580	3,765.451	26.76	0.9714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			16.44340	17.432	26.81	0.0280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,856.24340	3,795.032	26.81	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			13.24340	14.015	27.31	0.0227	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,133.04340	4,071.615	27.31	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			19.58610	20.790	26.42	0.0331	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,639.38610	3,578.390	26.42	0.9669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			19.42910	20.622	26.44	0.0328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,649.22910	3,588.222	26.44	0.9672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			17.23930	18.282	26.71	0.0293	0.00	0	15,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,797.03930	3,735.882	26.71	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			30.63640	32.608	25.46	0.0505	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,110.43640	3,050.208	25.46	0.9495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			29.61310	31.513	25.53	0.0489	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,149.41310	3,089.113	25.53	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			21.41140	22.741	26.23	0.0360	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,531.21140	3,470.341	26.23	0.9640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			34.24370	36.467	25.23	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,984.04370	2,924.067	25.23	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			31.97200	34.037	25.37	0.0526	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,061.77200	3,001.637	25.37	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			30.89850	32.888	25.44	0.0509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,100.69850	3,040.488	25.44	0.9491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			38.66150	41.195	24.98	0.0628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,848.46150	2,788.795	24.98	0.9372	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			36.37890	38.752	25.10	0.0593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,916.17890	2,856.352	25.10	0.9407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			36.06570	38.417	25.12	0.0588	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,925.86570	2,866.017	25.12	0.9412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			46.69050	49.793	24.56	0.0748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,636.49050	2,577.393	24.56	0.9252	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			44.37220	47.309	24.68	0.0714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,694.17220	2,634.909	24.68	0.9286	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			43.62830	46.512	24.72	0.0702	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,713.42830	2,654.112	24.72	0.9298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			58.93610	62.911	24.03	0.0928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,378.73610	2,320.511	24.03	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			53.56200	57.154	24.24	0.0850	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,483.36200	2,424.754	24.24	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			49.56790	52.875	24.42	0.0791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,569.36790	2,510.475	24.42	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			79.65840	85.101	23.35	0.1221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,059.45840	2,002.701	23.35	0.8779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			70.29490	75.077	23.63	0.1090	0.00	0	26,436
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			363.69100	387.000	19.67	0.4361	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			687.99100	649.200	19.67	0.5639	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			100.84310	106.994	23.23	0.1317	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,322.64310	2,267.094	23.23	0.8683	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			546.96340	576.823	18.72	0.5369	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			548.76340	516.923	18.72	0.4631	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			532.64990	560.908	18.96	0.5054	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			652.24990	618.408	18.96	0.4946	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			149.00810	157.738	22.52	0.1766	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,058.60810	2,005.238	22.52	0.8234	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			702.59250	734.331	18.79	0.5406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			696.09250	664.231	18.79	0.4594	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			589.86860	617.398	19.33	0.4751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			883.36860	847.298	19.33	0.5249	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			510.07190	534.407	19.78	0.4247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,053.57190	1,014.307	19.78	0.5753	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			367.89190	386.017	20.89	0.3249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,491.39190	1,445.917	20.89	0.6751	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			346.42530	363.557	21.11	0.3086	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,579.92530	1,533.457	21.11	0.6914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			344.54420	361.588	21.13	0.3072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,588.04420	1,541.488	21.13	0.6928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			342.67810	359.635	21.15	0.3058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,596.17810	1,549.535	21.15	0.6942	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			283.32450	297.522	21.73	0.2600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,876.82450	1,827.422	21.73	0.7400	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			276.94190	290.841	21.79	0.2550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,910.44190	1,860.741	21.79	0.7450	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			267.66160	281.125	21.88	0.2477	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,961.16160	1,911.025	21.88	0.7523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			211.62230	222.393	22.53	0.2020	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,325.12230	2,272.293	22.53	0.7980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			159.02790	167.173	23.34	0.1566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,802.52790	2,747.073	23.34	0.8434	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			141.54500	148.753	23.82	0.1402	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,035.04500	2,978.653	23.82	0.8598	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			126.55130	132.866	24.59	0.1247	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,330.05130	3,272.767	24.59	0.8753	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			87.55550	91.612	27.18	0.0845	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,411.05550	4,351.512	27.18	0.9155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			86.98190	91.015	27.18	0.0840	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,420.48190	4,360.915	27.18	0.9160	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			59.87080	62.735	27.18	0.0611	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,953.37080	4,892.635	27.18	0.9389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			46.19840	48.451	27.18	0.0489	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,319.69840	5,258.351	27.18	0.9511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,324.07840	1,372.528	17.34	0.7911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			217.57840	202.428	17.34	0.2089	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			862.75920	899.813	18.21	0.6219	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			506.25920	479.713	18.21	0.3781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			10.71850	11.284	27.18	0.0134	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,324.21850	7,261.184	27.18	0.9866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,974.61410	2,032.016	16.97	0.9181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			68.11410	61.916	16.97	0.0819	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			871.83300	907.444	18.47	0.5899	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			634.83300	606.044	18.47	0.4101	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			188.37210	197.338	23.44	0.1665	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,021.37210	2,965.938	23.44	0.8335	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	25/04/2017	Foreign Exchange Option	16.67	Call			246.56240	257.912	22.81	0.2048	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,694.76240	2,641.412	22.81	0.7952	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			848.99150	883.206	18.69	0.5651	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			727.19150	696.706	18.69	0.4349	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			988.38920	1,024.092	18.62	0.5762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			799.18920	769.292	18.62	0.4238	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			967.19990	1,002.308	18.70	0.5673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			827.99990	797.508	18.70	0.4327	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			565.47710	587.811	20.68	0.3731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			290.63440	275.073	17.34	0.2141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,150.45610	1,190.459	18.08	0.6398	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			611.25610	585.659	18.08	0.3602	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,130.67480	1,170.176	18.14	0.6324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			631.47480	605.376	18.14	0.3676	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,485.80270	4,428.153	26.08	0.8557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			122.92560	128.004	26.08	0.0944	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,463.72560	5,403.204	26.08	0.9056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			347.09390	361.312	22.45	0.2453	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,707.89390	2,656.512	22.45	0.7547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,659.83440	1,709.874	17.34	0.7859	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,914.53460	3,858.258	24.84	0.8335	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			228.37380	237.443	25.05	0.1624	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,009.17380	3,952.643	25.05	0.8376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			489.98360	509.569	21.25	0.3304	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,980.78360	1,934.769	21.25	0.6696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			205.00270	212.953	26.08	0.1443	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,175.24720	2,127.568	21.58	0.6958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			416.87770	433.770	21.80	0.2879	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,307.67770	2,258.970	21.80	0.7121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			560.96570	583.137	20.71	0.3706	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,711.76570	1,668.337	20.71	0.6294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			233.73460	243.058	24.84	0.1665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,719.52190	1,676.013	20.73	0.6306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			506.15260	526.323	21.13	0.3395	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,916.95260	1,871.524	21.13	0.6605	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			727.45360	755.323	19.70	0.4581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,248.25360	1,210.523	19.70	0.5419	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			444.44720	462.368	21.58	0.3042	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,696.27710	1,653.010	20.68	0.6269	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			563.21590	585.468	20.69	0.3719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,704.01590	1,660.668	20.69	0.6281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,018.85760	1,055.402	18.51	0.5887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			759.65760	730.602	18.51	0.4113	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			558.72190	580.813	20.73	0.3694	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,161.36830	1,200.638	18.15	0.6260	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			680.46830	653.938	18.15	0.3740	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			269.60690	280.038	24.33	0.1830	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,818.70690	3,763.338	24.33	0.8170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.00000	617.633	21.55	0.3367	1,185,855.36	1,920	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			0.00000	2,337.933	21.55	0.6633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			445.91300	461.282	22.83	0.2600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,201.91300	3,151.582	22.83	0.7400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			443.36850	458.652	22.86	0.2586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,219.36850	3,168.952	22.86	0.7414	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,114.28830	2,167.570	16.68	0.8281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			250.28830	237.870	16.68	0.1719	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,478.01920	1,520.940	17.86	0.6781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			614.01920	591.240	17.86	0.3219	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.74	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			0.00000	985,320.300	25.74	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			0.00000	1,515.190	17.87	0.6766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			0.00000	595.491	17.87	0.3234	1,143,341.76	1,920	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			444.63590	459.962	22.84	0.2593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,210.63590	3,160.262	22.84	0.7407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			952.83930	977.994	21.02	0.4348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,013.03930	1,976.295	21.02	0.5652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			682.69530	701.233	22.61	0.3269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,032.89530	2,989.533	22.61	0.6731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			681.02880	699.523	22.62	0.3262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,041.22880	2,997.823	22.62	0.6738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			679.36810	697.820	22.63	0.3255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,049.56810	3,006.120	22.63	0.6745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			892.53650	913.921	22.74	0.3663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,107.03650	3,065.521	22.74	0.6337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			890.67720	912.020	22.75	0.3656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,115.17720	3,073.620	22.75	0.6344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			894.40150	915.827	22.73	0.3670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,098.90150	3,057.427	22.73	0.6330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,107.58600	1,131.487	22.79	0.3998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,166.38600	3,126.487	22.79	0.6002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,105.53620	1,129.396	22.81	0.3992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,174.33620	3,134.396	22.81	0.6008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,103.49210	1,127.312	22.82	0.3986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,182.29210	3,142.312	22.82	0.6014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,602.80170	2,650.224	18.25	0.7607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			611.60170	595.224	18.25	0.2393	0.00	0	70,530
Total \$ / R Option												9,809,588.32	95,840	2,153,894
Total \$ / R												1,681,839,813.42	215,603	2,883,086
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.94240		13.88020			0.0000	278,848.00	20	382
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.17010		14.10650			0.0000	141,701.00	10	96

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.43480		14.36920			0.0000	43,304.40	3	51
Total \$ / R MAXI Future											463,853.40	33	529
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			17,542.02080	18,741.722	21.53	0.2440	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			128,522.02080	123,501.722	21.53	0.7560	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			17,385.24200	18,574.455	21.55	0.2421	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			129,365.24200	124,334.455	21.55	0.7579	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			17,229.94580	18,408.757	21.58	0.2403	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			130,209.94580	125,168.757	21.58	0.7597	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			303,504.50170	297,865.260	23.82	0.8598	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			14,101.60680	14,819.225	23.84	0.1396	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			304,451.60680	298,809.225	23.84	0.8604	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			14,207.92890	14,931.853	23.79	0.1407	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			302,557.92890	296,921.853	23.79	0.8593	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			14,154.50170	14,875.260	23.82	0.1402	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			39,910.89630	41,533.020	21.95	0.2773	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			239,990.89630	235,053.020	21.95	0.7227	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			39,754.10320	41,370.270	21.97	0.2763	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			240,834.10320	235,890.270	21.97	0.7237	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			39,598.05950	41,208.293	21.98	0.2754	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			241,678.05950	236,728.293	21.98	0.7246	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											463,853.40	33	529
£ / R	On 05/10/2016	Foreign Exchange Future			17.51550		17.46200			0.0000	2,049,313.50	117	0
£ / R	On 27/10/2016	Foreign Exchange Future			17.57850		17.53140			0.0000	773,454.00	44	85
£ / R	On 19/12/2016	Foreign Exchange Future			17.78110		17.73330			0.0000	156,900,426.40	8,824	75,018
£ / R	On 13/03/2017	Foreign Exchange Future			18.10230		18.05410			0.0000	23,895,036.00	1,320	4,678
£ / R	On 25/04/2017	Foreign Exchange Future			18.26950		18.22000			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			18.48070		18.43010			0.0000	58,861,029.50	3,185	17,955
£ / R	On 18/12/2017	Foreign Exchange Future			19.29890		19.25130			0.0000	0.00	0	0
Total £ / R Future											242,479,259.40	13,490	97,809
£ / R	On 05/10/2016	Foreign Exchange Option	17.92	Call			0.76320	0.000	21.63	0.0000	0.00	0	0
£ / R	On 05/10/2016	Foreign Exchange Option	17.92	Put			458.76320	404.500	21.63	1.0000	0.00	0	0
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Call			14.79030	14.961	20.73	0.0419	0.00	0	0
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Put			1,703.39030	1,656.461	20.73	0.9581	0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Call			1,134.80250	1,170.364	16.13	0.8011	0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Put			161.50250	149.264	16.13	0.1989	0.00	0	1,050
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Call			877.97090	908.257	16.45	0.7046	0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Put			274.67090	257.157	16.45	0.2954	0.00	0	4,885
£ / R	On 19/12/2016	Foreign Exchange Option	17.30	Call			773.48010	801.229	16.59	0.6563	0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	24.46	Put			6,733.43210	6,685.686	28.95	0.9910	0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Call			0.60620	0.602	28.95	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,207.30620	9,159.502	28.95	0.9990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			22.21030	22.617	27.06	0.0282	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,928.91030	4,881.517	27.06	0.9718	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,938.91560	4,891.520	27.10	0.9719	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			22.49160	22.827	28.58	0.0271	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,299.19160	5,251.727	28.58	0.9729	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			312.38000	325.291	17.94	0.3495	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			989.08000	954.191	17.94	0.6505	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			6.73210	6.786	28.95	0.0090	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,699.57320	3,652.520	21.99	0.9651	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			22.20510	22.614	27.02	0.0282	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,918.90510	4,871.514	27.02	0.9718	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			539.36430	560.484	16.96	0.5244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			556.06430	529.384	16.96	0.4756	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			22.21560	22.620	27.10	0.0281	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			340.18010	320.129	16.59	0.3437	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			518.13740	538.551	17.04	0.5099	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			584.83740	557.451	17.04	0.4901	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			440.25270	457.961	17.33	0.4536	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			706.95270	676.861	17.33	0.5464	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			22.87320	23.620	21.99	0.0349	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			25.22350	26.074	20.86	0.0285	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,721.12350	5,673.774	20.86	0.9715	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			25.02450	25.868	20.86	0.0283	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,730.92450	5,683.568	20.86	0.9717	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			25.42400	26.281	20.86	0.0287	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,711.32400	5,663.981	20.86	0.9713	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			89.46910	91.846	23.38	0.0699	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,849.46910	5,802.346	23.38	0.9301	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			5,599.90000	5,549.300		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			5,609.90000	5,559.300		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			5,589.90000	5,539.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			465.20360	472.654	23.96	0.1904	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,363.90360	6,323.754	23.96	0.8096	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			463.94930	471.383	23.96	0.1900	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,372.64930	6,332.483	23.96	0.8100	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			466.46100	473.929	23.96	0.1908	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,355.16100	6,315.029	23.96	0.8092	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												242,479,259.40	13,490	116,939
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13506		0.13543			0.0000	810.38	6	16,423

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13780		0.13817			0.0000	0.00	0	1,433
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14105		0.14143			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14412		0.14450			0.0000	0.00	0	0
Total ¥ / R Future												810.38	6	17,856
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,456.70000	27,493.600	22.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,456.70000	28,493.600	22.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,456.70000	29,493.600	22.66	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			678.17420	657.681	20.87	0.4816	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			860.87420	877.681	20.87	0.5184	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			379.66260	365.874	22.16	0.3061	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,562.36260	1,585.874	22.16	0.6939	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			206.75030	197.988	23.20	0.1843	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,389.45030	2,417.988	23.20	0.8157	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			702.09830	684.854	22.07	0.4054	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,559.59830	1,579.754	22.07	0.5946	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			460.85930	448.125	23.03	0.2892	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,318.35930	2,343.025	23.03	0.7108	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			297.02810	287.887	23.72	0.2010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,154.52810	3,182.787	23.72	0.7990	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,083.77800	1,063.771	23.40	0.4758	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,633.77800	1,651.671	23.40	0.5242	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			790.18730	774.104	24.22	0.3731	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,340.18730	2,362.004	24.22	0.6269	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			576.18430	563.417	24.95	0.2891	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,126.18430	3,151.317	24.95	0.7109	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												810.38	6	17,856
€ / R	On	28/10/2016	Foreign Exchange Future			15.46110		15.33870			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.58040		15.45520			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.65880		15.53470			0.0000	5,151,745.20	329	50,403
€ / R	On	13/03/2017	Foreign Exchange Future			15.97600		15.84950			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.34940		16.21920			0.0000	572,229.00	35	77,572
€ / R	On	18/09/2017	Foreign Exchange Future			16.70050		16.56810			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.11640		16.98650			0.0000	0.00	0	0
Total € / R Future												5,723,974.20	364	136,509
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			132.55190	166.728	18.46	0.3533	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			543.85190	455.628	18.46	0.6467	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			178.30000	210.045	19.16	0.2996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			963.10000	869.645	19.16	0.7004	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			130.21030	150.718	20.29	0.1966	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,605.51030	1,501.918	20.29	0.8034	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			4.84780	5.649	26.01	0.0094	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,366.51290	6,242.627	26.01	0.9973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			132.57860	153.430	20.25	0.1997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,587.87860	1,484.630	20.25	0.8003	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,509.10710	1,407.475	20.08	0.7860	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			131.38880	152.068	20.27	0.1981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,596.68880	1,493.268	20.27	0.8019	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,092.04660	1,001.664	19.12	0.6880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			206.95490	238.092	19.31	0.2898	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,172.25490	1,079.292	19.31	0.7102	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			143.80710	166.275	20.08	0.2140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,270.14780	5,146.849	26.01	0.9906	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.21290	1.427	26.01	0.0027	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			226.74660	260.464	19.12	0.3120	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			150.59660	167.257	21.64	0.1505	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,011.09660	2,901.257	21.64	0.8495	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			152.19870	169.026	21.62	0.1519	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,992.69870	2,883.026	21.62	0.8481	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			151.39410	168.138	21.63	0.1512	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,001.89410	2,892.138	21.63	0.8488	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			305.32700	330.713	21.59	0.2136	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,276.12700	3,171.313	21.59	0.7864	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			304.26800	329.571	21.60	0.2130	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,285.06800	3,180.171	21.60	0.7870	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			306.39450	331.864	21.57	0.2143	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,267.19450	3,162.464	21.57	0.7857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			473.49730	506.054	21.44	0.2641	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,385.39730	3,285.554	21.44	0.7359	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			476.08470	508.809	21.41	0.2654	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,367.98470	3,268.309	21.41	0.7346	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			474.78600	507.426	21.42	0.2647	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,376.68600	3,276.926	21.42	0.7353	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,040.71300	1,096.059	19.77	0.4457	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,104.21300	2,029.659	19.77	0.5543	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,037.99100	1,093.216	19.78	0.4447	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,111.49100	2,036.816	19.78	0.5553	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,035.27790	1,090.382	19.79	0.4438	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,118.77790	2,043.982	19.79	0.5562	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												5,723,974.20	364	142,881
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.57890		10.59570			0.0000	63,473.40	6	12,174

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.73150		10.74810			0.0000	0.00	0	3,417
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.90830		10.92520			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.07200		11.08990			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.29420		11.31660			0.0000	0.00	0	0
Total AU\$ / R Future												63,473.40	6	15,682
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			239.92820	230.258	14.00	0.4647	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			304.22820	311.358	14.00	0.5353	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			235.92250	226.348	14.03	0.4590	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			310.22250	317.448	14.03	0.5410	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			231.97550	222.497	14.05	0.4532	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			316.27550	323.597	14.05	0.5468	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			102.07490	98.324	16.21	0.1686	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,313.97490	1,326.824	16.21	0.8314	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			104.38430	100.568	16.17	0.1719	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,296.28430	1,309.068	16.17	0.8281	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			103.22190	99.438	16.19	0.1702	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,305.12190	1,317.938	16.19	0.8298	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,356.51140	1,368.240	16.21	0.7505	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			215.07180	209.838	16.18	0.2529	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,339.87180	1,351.538	16.18	0.7471	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			213.38590	208.183	16.19	0.2512	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,348.18590	1,359.883	16.19	0.7488	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			211.71140	206.540	16.21	0.2495	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			317.91970	311.588	16.23	0.3025	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,398.01970	1,409.588	16.23	0.6975	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			316.00850	309.706	16.25	0.3009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,406.10850	1,417.706	16.25	0.6991	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			314.11460	307.841	16.27	0.2994	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,414.21460	1,425.841	16.27	0.7006	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,116.39310	1,128.402	15.97	0.5778	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			560.09430	549.743	15.98	0.4204	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,123.49430	1,135.543	15.98	0.5796	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			565.91360	555.483	15.96	0.4239	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,109.31360	1,121.283	15.96	0.5761	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			562.99310	552.602	15.97	0.4222	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												63,473.40	6	15,682
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.56880		10.54890			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.74880		10.72790			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.95840		10.93640			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			8.74590	8.905	18.84	0.0267	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,969.84590	1,950.105	18.84	0.9733	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			8.58050	8.735	18.85	0.0262	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,979.68050	1,959.935	18.85	0.9738	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			8.41840	8.569	18.87	0.0257	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,989.51840	1,969.769	18.87	0.9743	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			55.72900	57.009	18.75	0.0960	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,057.82900	2,038.209	18.75	0.9040	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			55.19990	56.467	18.77	0.0951	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,067.29990	2,047.667	18.77	0.9049	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			54.67520	55.929	18.79	0.0943	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,076.77520	2,057.129	18.79	0.9057	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			308.42800	314.706	16.51	0.3366	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,102.02800	1,086.306	16.51	0.6634	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			306.24430	312.480	16.53	0.3346	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,109.84430	1,094.080	16.53	0.6654	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			304.07800	310.272	16.55	0.3326	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,117.67800	1,101.871	16.55	0.6674	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			668.43100		668.43100			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.32290		14.20980			0.0000	4,483,067.70	313	2,171
CHF / R	On	13/03/2017	Foreign Exchange Future			14.63240		14.51850			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.99740		14.87720			0.0000	0.00	0	0
Total CHF / R Future												4,483,067.70	313	2,171
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			30.65560	36.167	21.39	0.0623	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,520.85560	2,413.266	21.39	0.9377	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			31.41560	37.053	21.37	0.0637	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,501.61560	2,394.153	21.37	0.9363	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			31.03330	36.607	21.38	0.0630	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,511.23330	2,403.707	21.38	0.9370	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			152.57620	168.636	21.96	0.1609	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,704.07620	2,606.236	21.96	0.8391	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			154.31760	170.549	21.93	0.1625	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,685.81760	2,588.149	21.93	0.8375	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			153.44410	169.590	21.94	0.1617	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,694.94410	2,597.190	21.94	0.8383	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			606.66320	651.543	20.09	0.3980	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,619.46320	1,544.144	20.09	0.6020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			611.64880	656.843	20.06	0.4006	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,604.44880	1,529.443	20.06	0.5994	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			609.15010	654.187	20.08	0.3993	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,611.95010	1,536.787	20.08	0.6007	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,483,067.70	313	2,171
CNH / R	On	19/12/2016	Foreign Exchange Future			2.07020		2.06530			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09390		2.08970			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12110		2.11740			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,070.96810	4,022.632	20.71	0.9667	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			25.74680	26.511	20.19	0.0363	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,872.74680	3,824.511	20.19	0.9637	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			24.82580	25.538	20.45	0.0348	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,971.82580	3,923.538	20.45	0.9652	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			23.96810	24.632	20.71	0.0333	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,037.52200	3,998.485	19.83	0.8903	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			128.34550	131.160	19.91	0.1052	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,131.34550	4,092.160	19.91	0.8948	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			122.48060	125.154	20.00	0.1008	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,225.48060	4,186.154	20.00	0.8992	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			134.52200	137.485	19.83	0.1097	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			790.75740	802.644	18.00	0.3876	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,016.75740	1,991.644	18.00	0.6124	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			763.92130	775.431	18.08	0.3771	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,089.92130	2,064.431	18.08	0.6229	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			738.03580	749.179	18.16	0.3669	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,164.03580	2,138.179	18.16	0.6331	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			2.06450		2.05920			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			303.64680	317.537	17.17	0.3562	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			911.64680	872.537	17.17	0.6438	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			276.90420	289.594	17.31	0.3315	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			984.90420	944.594	17.31	0.6685	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			332.69210	347.862	17.03	0.3821	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			840.69210	802.862	17.03	0.6179	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.10660		2.08980			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14920		2.13210			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			33.23000	39.716	20.72	0.0498	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,835.23000	3,673.716	20.72	0.9502	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			31.25060	37.334	20.89	0.0469	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,933.25060	3,771.334	20.89	0.9531	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			29.41290	35.122	21.05	0.0441	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,031.41290	3,869.122	21.05	0.9559	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,741.49080	1,624.560	16.75	0.6552	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			440.03070	491.887	16.85	0.3314	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,819.03070	1,699.887	16.85	0.6686	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			418.68380	468.405	16.95	0.3184	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,897.68380	1,776.405	16.95	0.6816	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			462.49080	516.560	16.75	0.3448	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			1.79870		1.79110			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82950		1.82180			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86450		1.85650			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			56.37370	59.964	23.94	0.0721	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,345.37370	3,272.965	23.94	0.9279	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			52.61290	55.946	24.08	0.0676	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,441.61290	3,368.946	24.08	0.9324	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			49.12830	52.223	24.23	0.0634	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,538.12830	3,465.223	24.23	0.9366	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			220.61720	231.167	22.89	0.1680	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,402.61720	3,336.167	22.89	0.8320	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			211.92590	222.057	23.02	0.1619	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,493.92590	3,427.057	23.02	0.8381	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			206.39300	216.193	23.24	0.1573	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,588.39300	3,521.193	23.24	0.8427	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			813.55990	843.935	19.78	0.4137	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,848.55990	1,798.935	19.78	0.5863	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			787.80720	817.321	19.91	0.4029	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,922.80720	1,872.321	19.91	0.5971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			763.03140	791.707	20.04	0.3923	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,998.03140	1,946.707	20.04	0.6077	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			0.13590		0.13530			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13600		0.13530			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13610		0.13430			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			9.94650		10.04030			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.07970		10.17430			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.23580		10.33100			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			67.36990	51.839	16.99	0.1378	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			877.06990	955.339	16.99	0.8622	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			66.16180	50.870	17.02	0.1356	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			885.86180	964.370	17.02	0.8644	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			64.97510	49.919	17.04	0.1333	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			894.67510	973.419	17.04	0.8667	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			147.00750	125.125	16.93	0.2075	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,082.70750	1,155.424	16.93	0.7925	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			150.16540	127.882	16.89	0.2115	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,065.86540	1,138.182	16.89	0.7885	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			148.57750	126.495	16.91	0.2095	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,074.27750	1,146.795	16.91	0.7905	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			334.25980	299.581	16.54	0.3409	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			943.25980	1,003.781	16.54	0.6591	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			331.72040	297.255	16.56	0.3387	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			950.72040	1,011.455	16.56	0.6613	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			329.20160	294.948	16.58	0.3365	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			958.20160	1,019.148	16.58	0.6635	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			1.32160		1.31950			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33350		1.33160			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34890		1.34690			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			805.00000	784.000		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			905.00000	884.000		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			1,005.00000	984.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			884.00000	865.000		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			984.00000	965.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,084.00000	1,065.000		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			331.00000	311.000		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			431.00000	411.000		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			531.00000	511.000		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			1.27530		1.27760			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.27750		1.27980			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.28030		1.28260			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			1.12310		1.11920			0.0000	14,600.30	13	13,279
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12740		1.12360			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13260		1.12870			0.0000	0.00	0	0
Total QUANTO € / \$ Future												14,600.30	13	13,279
Total QUANTO € / \$												14,600.30	13	13,279
RAIN	On	19/12/2016	Foreign Exchange Future			24,268.06000		24,162.82000			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			10.17240		10.13640			0.0000	4,475,856.00	440	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.33960		10.30350			0.0000	0.00	0	0
Total SGD / R Future												4,475,856.00	440	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			15.92560	17.022	19.25	0.0477	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,689.52560	1,654.622	19.25	0.9523	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			15.64180	16.718	19.27	0.0470	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,699.24180	1,664.318	19.27	0.9530	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			15.36320	16.420	19.29	0.0462	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,708.96320	1,674.020	19.29	0.9538	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			206.02680	215.785	16.80	0.3104	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			892.52680	866.185	16.80	0.6896	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			203.93460	213.603	16.82	0.3078	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			900.43460	874.003	16.82	0.6922	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			201.86220	211.441	16.84	0.3052	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			908.36220	881.841	16.84	0.6948	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												4,475,856.00	440	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.49130		4.49100			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.49070		4.49050			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			4.38530	4.222	18.71	0.0295	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			803.38530	802.922	18.71	0.9705	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			4.24200	4.083	18.78	0.0286	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			813.24200	812.783	18.78	0.9714	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			4.10440	3.949	18.86	0.0277	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			823.10440	822.649	18.86	0.9723	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			60.70950	60.312	15.51	0.2355	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			430.20950	429.612	15.51	0.7645	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			59.04960	58.656	15.55	0.2300	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			438.54960	437.956	15.55	0.7700	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			57.43450	57.044	15.59	0.2247	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			446.93450	446.344	15.59	0.7753	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			1.34780		1.34070			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31360		1.30620			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25350		1.24660			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 929 735 119.88	134,428	1,046,287
Total Options									9 809 588.32	95,840	2,179,396
Grand Total:									1,939,544,708.20	230,268	3,225,683