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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2016 Foreign Exchange Future			14.35600		13.76840			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.35600		13.76840			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.35600		13.77080			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			14.36910		13.78300			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			14.37450		13.78830			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.38300		13.79630			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.38860		13.80170			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.39140		13.80440			0.0000	503,699.00	35	2,437
\$ / R On 28/10/2016 Foreign Exchange Future			14.39420		13.80700			0.0000	2,619,744.40	182	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.40550		13.81770			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.42240		13.83380			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.43080		13.84180			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.44490		13.85520			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.44770		13.85780			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.45050		13.86050			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.48130		13.88970			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			14.52050		13.92680			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.52330		13.92960			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.52620		13.93230			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.52910		13.93510			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.54060		13.94620			0.0000	4,469,649,574.60	307,391	406,185

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Future			14.54640		13.95170			0.0000	0.00	0	720
\$ / R	On	29/12/2016	Foreign Exchange Future			14.56940		14.46400			0.0000	23,019,652.00	1,580	790
\$ / R	On	13/01/2017	Foreign Exchange Future			14.61270		14.01530			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.64670		14.04780			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.78000		14.17540			0.0000	42,167,340.00	2,853	104,866
\$ / R	On	12/04/2017	Foreign Exchange Future			14.86510		14.25690			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.90240		14.29210			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.06000		14.44140			0.0000	1,551,180.00	103	148,631
\$ / R	On	12/07/2017	Foreign Exchange Future			15.12600		14.50390			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.32280		14.68930			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.63510		15.00930			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.96590		15.35510			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.29670		15.70090			0.0000	0.00	0	70
Total \$ / R Future												4,539,511,190.00	312,144	688,387
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			1.75230	20.947	33.39	0.1599	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			843.35230	274.947	33.39	0.8401	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			7.56010	71.381	25.46	0.3820	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			679.16010	155.381	25.46	0.6180	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			47.16600	386.586	27.99	0.8418	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			276.36600	30.586	27.99	0.1582	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.33950	2.718	44.03	0.0137	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,919.53950	1,336.718	44.03	0.9863	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			10.47140	102.983	22.24	0.3350	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			807.47140	313.883	22.24	0.6650	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			150.00290	541.355	20.65	0.8560	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			231.70290	36.855	20.65	0.1440	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			452.35190	995.968	22.98	0.9509	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			56.05190	12.968	22.98	0.0491	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			351.21200	861.089	21.80	0.9317	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			94.91200	18.089	21.80	0.0683	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.09590	1.230	47.67	0.0030	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,048.39590	4,462.630	47.67	0.9970	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,002.23480	2,588.780	31.02	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.53480	0.180	31.02	0.0007	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			391.05060	910.515	22.14	0.9255	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			89.35060	21.915	22.14	0.0745	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.11520	1.422	47.67	0.0034	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,968.41520	4,382.822	47.67	0.9966	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			12.25240	77.002	24.39	0.1939	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,267.85240	745.602	24.39	0.8061	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			1.63430	6.685	26.95	0.0225	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,337.23430	1,755.285	26.95	0.9775	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			590.36090	1,154.557	23.54	0.9556	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			35.96090	13.157	23.54	0.0444	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			85.34070	336.323	21.70	0.5949	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	27/10/2016	Foreign Exchange Option	14.25	Put			530.94070	194.923	21.70	0.4051	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			15.62640	93.499	24.03	0.2281	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,171.22640	662.099	24.03	0.7719	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			323.05730	798.644	20.85	0.8916	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			146.05730	34.444	20.85	0.1084	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			345.77550	816.114	19.88	0.8819	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			158.07550	40.614	19.88	0.1181	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			279.65940	712.363	19.69	0.8437	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			211.95940	56.863	19.69	0.1563	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			3.51340	21.135	27.34	0.0487	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,529.71340	1,958.735	27.34	0.9513	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			50.26560	174.877	23.99	0.3022	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,166.46560	702.477	23.99	0.6978	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			3.95130	23.373	27.25	0.0532	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,470.15130	1,900.973	27.25	0.9468	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			201.89120	509.301	21.49	0.6367	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			510.09120	228.501	21.49	0.3633	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			74.95720	230.644	23.19	0.3644	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,033.15720	599.844	23.19	0.6356	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			251.13750	601.835	21.19	0.7017	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			267.01890	97.794	20.69	0.1992	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			582.31770	272.603	21.69	0.4076	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			139.07060	378.162	21.99	0.5261	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			697.27060	347.362	21.99	0.4739	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			440.90130	898.086	20.49	0.8506	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			199.10130	67.286	20.49	0.1494	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			358.81890	778.594	20.69	0.8008	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			409.33750	171.035	21.19	0.2983	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			217.24660	538.988	21.39	0.6587	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			475.44660	208.188	21.39	0.3413	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			334.08310	741.076	20.79	0.7823	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			292.28310	110.276	20.79	0.2177	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			174.11770	453.403	21.69	0.5924	0.00	0	30,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			447.22770	895.774	19.95	0.8342	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			222.02770	80.874	19.95	0.1658	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			335.26680	726.648	20.24	0.7534	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			337.46680	138.948	20.24	0.2466	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			3.53840	15.852	27.89	0.0325	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,233.03840	2,655.352	27.89	0.9675	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			701.92660	1,223.418	19.55	0.9211	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			101.42660	32.918	19.55	0.0789	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			29.93170	102.163	24.59	0.1740	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,769.43170	1,251.663	24.59	0.8260	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.08030	0.744	27.30	0.0018	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,510.38030	4,919.444	27.30	0.9982	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,094.00850	2,684.571	23.75	0.9923	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	11.80	Put			4.30850	3.271	23.75	0.0077	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			585.69600	1,059.671	19.08	0.8529	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			195.99600	78.371	19.08	0.1471	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			189.25030	399.111	21.02	0.4452	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,012.45030	628.611	21.02	0.5548	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			282.62530	562.788	20.15	0.5670	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			723.02530	409.488	20.15	0.4330	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,331.67900	1,909.446	20.08	0.9551	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			39.37900	23.246	20.08	0.0449	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,322.70150	1,899.821	20.05	0.9544	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			40.40150	23.621	20.05	0.0456	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,313.74470	1,890.201	20.02	0.9537	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			41.44470	24.001	20.02	0.0463	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			448.35370	818.362	19.76	0.7017	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			463.25370	239.262	19.76	0.2983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,501.13970	1,968.925	24.73	0.8567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			77.59460	172.058	23.59	0.2131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,991.39460	1,491.459	23.59	0.7869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			68.12350	153.372	23.91	0.1927	8,073,512.61	52,640	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,121.92350	1,612.772	23.91	0.8073	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			61.55910	139.723	24.14	0.1777	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,225.35910	1,709.123	24.14	0.8223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			82.07780	180.801	23.45	0.2225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,935.87780	1,440.201	23.45	0.7775	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			81.31080	179.312	23.47	0.2209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,945.11080	1,448.712	23.47	0.7791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			78.32300	173.484	23.56	0.2146	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,982.12300	1,482.884	23.56	0.7854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			109.01490	232.130	22.75	0.2754	15,673,656.48	67,521	53,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,662.81490	1,191.530	22.75	0.7246	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			101.98920	218.925	22.91	0.2621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,725.78920	1,248.325	22.91	0.7379	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			91.89430	199.734	23.17	0.2424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,825.69430	1,339.134	23.17	0.7576	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			134.18360	279.202	22.24	0.3211	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,467.98360	1,018.602	22.24	0.6789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			119.94030	252.437	22.52	0.2954	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,573.74030	1,111.836	22.52	0.7046	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			111.11360	236.053	22.70	0.2793	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,644.91360	1,175.453	22.70	0.7207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			158.53360	324.671	21.82	0.3630	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,312.33360	884.071	21.82	0.6370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			144.47520	298.564	22.05	0.3392	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,398.27520	957.964	22.05	0.6608	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			143.14410	296.072	22.07	0.3369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,406.94410	965.472	22.07	0.6631	0.00	0	3,500

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	14.91	Call		189.35310	380.625	21.37	0.4115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,153.15310	750.025	21.37	0.5885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		177.32840	358.994	21.53	0.3931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,211.12840	798.394	21.53	0.6069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		174.04120	353.036	21.58	0.3880	1,733,051.76	4,909	11,714
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,227.84120	812.436	21.58	0.6120	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		230.71180	453.250	20.87	0.4702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		984.51180	612.650	20.87	0.5298	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		209.97530	417.167	21.11	0.4417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,063.77530	676.567	21.11	0.5583	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		198.45480	396.838	21.25	0.4251	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,112.25480	716.238	21.25	0.5749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		246.41770	480.217	20.71	0.4908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		930.21770	569.617	20.71	0.5092	3,246,818.61	5,700	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		239.57480	468.484	20.78	0.4819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		953.37480	587.884	20.78	0.5181	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		232.89610	457.016	20.85	0.4731	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		976.69610	606.416	20.85	0.5269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		278.34670	535.038	20.43	0.5302	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		832.14670	494.438	20.43	0.4698	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		0.00000	530.536	20.45	0.5272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		0.00000	499.936	20.45	0.4728	499,935.60	1,000	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		253.44400	492.217	20.64	0.4998	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		907.24400	551.617	20.64	0.5002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		323.30680	611.447	20.16	0.5802	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		717.10680	410.847	20.16	0.4198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		0.00000	581.826	20.26	0.5613	30,394,595.46	52,240	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		0.00000	441.226	20.26	0.4387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		291.69520	558.031	20.35	0.5457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		795.49520	467.431	20.35	0.4543	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		351.61170	658.107	20.01	0.6086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		655.41170	367.507	20.01	0.3914	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		335.60420	631.854	20.09	0.5928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		689.40420	391.254	20.09	0.4072	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		326.33860	616.500	20.14	0.5833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		710.13860	405.900	20.14	0.4167	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		375.24430	696.269	19.89	0.6307	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		609.04430	335.669	19.89	0.3693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		368.34180	685.197	19.92	0.6244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		622.14180	344.597	19.92	0.3756	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		358.21490	668.842	19.97	0.6149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		642.01490	358.242	19.97	0.3851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		407.82250	747.770	19.74	0.6590	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		551.62250	297.170	19.74	0.3410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		404.07620	741.913	19.75	0.6559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		557.87620	301.313	19.75	0.3441	0.00	0	2,800

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	14.12	Call		396.68140	730.297	19.79	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		570.48140	309.697	19.79	0.3504	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		442.99710	802.026	19.58	0.6871	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		496.79710	261.426	19.58	0.3129	13,855,562.10	53,000	141,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		423.12790	771.544	19.67	0.6715	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		526.92790	280.944	19.67	0.3285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		411.60090	753.663	19.72	0.6621	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		545.40090	293.063	19.72	0.3379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		584.39410	1,004.878	19.19	0.7750	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		338.19410	164.278	19.19	0.2250	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		558.44890	968.291	19.22	0.7614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		362.24890	177.691	19.22	0.2386	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		548.32900	953.864	19.23	0.7559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		372.12900	183.265	19.23	0.2441	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		798.83300	1,288.729	19.00	0.8610	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		192.63300	88.129	19.00	0.1390	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		792.21810	1,280.398	19.00	0.8589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		196.01810	89.798	19.00	0.1411	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		697.49860	1,158.350	19.08	0.8255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		251.29860	117.750	19.08	0.1745	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		832.46790	1,330.736	18.97	0.8711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		176.26790	80.136	18.97	0.1289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		825.66510	1,322.290	18.98	0.8691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		179.46510	81.690	18.98	0.1309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		818.90130	1,313.865	18.98	0.8671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		182.70130	83.265	18.98	0.1329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,257.10020	1,822.175	19.70	0.9426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		60.90020	31.575	19.70	0.0574	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,397.99190	1,974.974	20.08	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		41.79190	24.374	20.08	0.0452	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,049.43550	1,587.449	19.10	0.9177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		103.23550	46.849	19.10	0.0823	3,163,298.08	67,521	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		881.69900	1,390.486	18.93	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		155.49900	69.886	18.93	0.1155	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,157.07350	2,746.934	21.96	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.87350	6.334	21.96	0.0127	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,481.05840	2,061.626	20.30	0.9606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		34.85840	21.026	20.30	0.0394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.01520	0.229	31.20	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,063.81520	8,469.629	31.20	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.002	31.20	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,993.80000	12,399.401	31.20	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.29470	2.433	31.20	0.0041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,054.09470	6,461.833	31.20	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.20930	1.853	31.20	0.0032	10,564.95	5,700	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,294.00930	6,701.253	31.20	0.9968	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.19210	1.731	31.20	0.0030	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,353.99210	6,761.131	31.20	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.72080	4.949	31.20	0.0079	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,414.52080	5,824.349	31.20	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.39090	3.045	31.20	0.0051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,854.19090	6,262.445	31.20	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.33950	2.723	31.20	0.0046	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,954.13950	6,362.123	31.20	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.05660	6.703	31.20	0.0104	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,134.85660	5,546.103	31.20	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.94780	6.150	31.20	0.0096	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,214.74780	5,625.550	31.20	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.78270	5.284	31.20	0.0084	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,354.58270	5,764.684	31.20	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.64640	9.525	31.20	0.0143	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,805.44640	5,218.925	31.20	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.51980	8.940	31.20	0.0135	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,865.31980	5,278.340	31.20	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.25960	7.704	31.20	0.0118	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,005.05960	5,417.104	31.20	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.60950	17.722	31.20	0.0249	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,207.40950	4,627.122	31.20	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			3.17320	16.006	31.20	0.0227	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,306.97320	4,725.406	31.20	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.75960	10.040	31.20	0.0150	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,755.55960	5,169.440	31.20	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			5.02590	22.877	31.17	0.0312	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,948.82590	4,372.277	31.17	0.9688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			4.48460	21.037	31.20	0.0290	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,038.28460	4,460.437	31.20	0.9710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			4.37210	20.619	31.20	0.0285	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,058.17210	4,480.019	31.20	0.9715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			12.72380	32.645	28.87	0.0455	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,186.52380	3,612.045	28.87	0.9545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			9.11810	28.315	29.74	0.0392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,472.91810	3,897.715	29.74	0.9608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			8.68340	27.788	29.86	0.0384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,512.48340	3,937.188	29.86	0.9616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			13.50010	34.193	28.60	0.0477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,097.30010	3,523.593	28.60	0.9523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			13.23470	33.665	28.69	0.0469	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,127.03470	3,553.065	28.69	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			12.89130	32.980	28.81	0.0460	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,166.69130	3,592.380	28.81	0.9540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			17.03330	41.120	27.58	0.0577	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,760.83330	3,190.520	27.58	0.9423	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		16.67810	40.432	27.67	0.0567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,790.47810	3,219.832	27.67	0.9433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		13.77230	34.733	28.51	0.0485	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,067.57230	3,494.133	28.51	0.9515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		19.51350	45.892	27.02	0.0645	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,573.31350	3,005.292	27.02	0.9355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		19.37250	45.622	27.05	0.0641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,583.17250	3,015.022	27.05	0.9359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		17.39760	41.826	27.49	0.0587	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,731.19760	3,161.226	27.49	0.9413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		29.40510	69.313	25.87	0.0947	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,043.20510	2,488.713	25.87	0.9053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		28.49160	67.136	25.95	0.0920	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,082.29160	2,526.536	25.95	0.9080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		21.15380	49.493	26.74	0.0693	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,464.95380	2,898.893	26.74	0.9307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		32.62450	76.945	25.60	0.1042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,916.42450	2,366.345	25.60	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		30.59680	72.145	25.77	0.0983	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,994.39680	2,441.545	25.77	0.9017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		29.63920	69.869	25.85	0.0954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,033.43920	2,479.269	25.85	0.9046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		36.66620	86.214	25.32	0.1156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,780.46620	2,235.614	25.32	0.8844	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		34.52950	81.436	25.46	0.1097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,848.32950	2,300.835	25.46	0.8903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		34.24920	80.777	25.48	0.1089	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,858.04920	2,310.177	25.48	0.8911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		44.47720	103.333	24.87	0.1360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,568.27720	2,032.733	24.87	0.8640	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		42.17680	98.326	24.99	0.1301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,625.97680	2,087.726	24.99	0.8699	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		41.43990	96.716	25.03	0.1282	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,645.23990	2,106.116	25.03	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		56.69990	129.503	24.32	0.1662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,310.49990	1,788.903	24.32	0.8338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		51.32240	118.075	24.54	0.1532	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,415.12240	1,887.475	24.54	0.8468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		47.33970	109.525	24.73	0.1433	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		373.91490	688.832	19.88	0.6220	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		632.21490	352.432	19.88	0.3780	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		0.00000	592.630	19.91	0.5508	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		0.00000	483.230	19.91	0.4492	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		101.12160	192.076	23.05	0.2098	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,255.82160	1,749.376	23.05	0.7902	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		566.04130	933.299	18.63	0.7048	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	13/01/2017	Foreign Exchange Option	13.95	Put			500.74130	270.599	18.63	0.2952	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			549.67510	893.019	18.75	0.6653	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			601.87510	346.319	18.75	0.3347	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			150.62300	270.587	22.26	0.2679	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,992.82300	1,513.887	22.26	0.7321	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			724.62810	1,081.160	18.47	0.6750	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			649.22810	401.160	18.47	0.3250	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			606.69860	921.163	18.99	0.6077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			831.29860	541.163	18.99	0.3923	1,976,325.82	3,652	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			523.62600	804.548	19.42	0.5530	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			998.22600	674.548	19.42	0.4470	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			375.19590	588.242	20.48	0.4365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,429.79590	1,038.242	20.48	0.5635	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			352.88280	554.626	20.68	0.4165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,517.48280	1,114.626	20.68	0.5835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			350.93150	551.674	20.70	0.4147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,525.53150	1,121.674	20.70	0.5853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			348.99260	548.738	20.72	0.4130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,533.59260	1,128.738	20.72	0.5870	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			288.69830	458.967	21.36	0.3567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,813.29830	1,378.967	21.36	0.6433	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			282.07730	449.618	21.44	0.3505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,846.67730	1,409.618	21.44	0.6495	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			272.45330	435.999	21.56	0.3415	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,897.05330	1,455.999	21.56	0.6585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			214.43230	353.080	22.38	0.2847	1,289,446.70	3,652	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,259.03230	1,793.080	22.38	0.7153	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			160.16630	268.656	23.24	0.2247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,734.76630	2,238.656	23.24	0.7753	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			140.21880	236.618	23.63	0.2010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,964.81880	2,456.618	23.63	0.7990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			124.06970	202.845	24.11	0.1751	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,258.66970	2,732.845	24.11	0.8249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			87.73500	133.081	26.54	0.1153	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,342.33500	3,783.081	26.54	0.8847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			87.50350	132.708	26.56	0.1150	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,352.10350	3,792.708	26.56	0.8850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			60.24210	114.673	28.00	0.0977	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,884.84210	4,334.673	28.00	0.9023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			46.35350	100.114	28.64	0.0856	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,250.95350	4,700.114	28.64	0.9144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,369.53230	1,882.769	17.60	0.8816	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			194.13230	102.769	17.60	0.1184	375,313.48	3,652	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			890.92400	1,305.285	18.14	0.7498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			465.52400	275.285	18.14	0.2502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			10.56210	27.852	28.64	0.0282	0.00	0	1,800

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	21.42	Put			7,255.16210	6,667.852	28.64	0.9718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,034.30460	2,605.347	17.14	0.9628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			58.90460	25.347	17.14	0.0372	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			898.56660	1,286.505	18.22	0.7112	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			591.66660	371.405	18.22	0.2888	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			189.92140	305.561	23.36	0.2310	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,953.02140	2,460.461	23.36	0.7690	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			249.51380	391.887	22.73	0.2777	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,627.41380	2,159.487	22.73	0.7223	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			873.48020	1,244.614	18.38	0.6838	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			681.38020	442.214	18.38	0.3162	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,018.20830	1,405.740	18.59	0.6800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			756.80830	525.741	18.59	0.3200	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			996.28430	1,376.606	18.63	0.6715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			784.88430	546.606	18.63	0.3285	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			579.46360	833.853	20.58	0.4668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			269.69350	155.799	17.18	0.1349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,185.71730	1,622.929	18.31	0.7380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			574.31730	392.929	18.31	0.2620	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,165.29510	1,596.933	18.34	0.7315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			593.89510	406.933	18.34	0.2685	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,411.40090	3,880.664	25.58	0.8164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			126.48800	227.716	27.47	0.1429	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,395.08800	4,877.716	27.47	0.8571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			353.53480	527.965	22.49	0.3189	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,642.13480	2,197.965	22.49	0.6811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,711.09350	2,215.799	17.18	0.8651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,841.05790	3,324.120	24.32	0.7873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			226.92130	326.026	24.53	0.2073	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,935.52130	3,416.026	24.53	0.7927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			501.67090	726.096	21.13	0.4177	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,920.27090	1,526.095	21.13	0.5823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			202.80090	290.664	25.58	0.1836	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,113.35640	1,704.014	21.52	0.6122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			426.08110	626.198	21.77	0.3691	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,244.68110	1,826.198	21.77	0.6309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			574.77340	827.396	20.61	0.4639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,653.37340	1,287.396	20.61	0.5361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			232.45790	334.120	24.32	0.2127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,661.04550	1,294.189	20.63	0.5375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			517.79040	748.398	21.01	0.4282	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,856.39040	1,468.398	21.01	0.5718	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			748.18000	1,059.238	19.64	0.5601	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,196.78000	889.238	19.64	0.4399	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			454.75640	664.014	21.52	0.3878	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,638.06360	1,273.853	20.58	0.5332	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			577.11280	830.618	20.60	0.4653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,645.71280	1,280.618	20.60	0.5347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,049.72660	1,447.317	18.53	0.6917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			718.32660	497.317	18.53	0.3083	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			572.44550	824.189	20.63	0.4625	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,194.49540	1,624.931	18.33	0.7221	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			640.59540	448.931	18.33	0.2779	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			271.03700	387.407	23.97	0.2331	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,747.13700	3,241.407	23.97	0.7669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			446.94780	636.421	22.88	0.3225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,147.64780	2,703.621	22.88	0.6775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.98	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,310.70000	984,677.200	26.98	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.00000	705.133	22.41	0.3525	155,129.35	220	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			0.00000	2,412.333	22.41	0.6475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			449.58370	639.996	22.85	0.3241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,130.28370	2,687.196	22.85	0.6759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			448.26310	638.208	22.86	0.3233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,138.96310	2,695.408	22.86	0.6767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,513.81580	1,988.659	18.26	0.7571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			584.51580	425.859	18.26	0.2429	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.00000	1,645.196	18.72	0.6787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			0.00000	642.396	18.72	0.3213	141,327.16	220	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			606.64340	847.446	21.54	0.4123	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,317.34340	1,924.646	21.54	0.5877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,167.87450	2,712.795	16.57	0.8900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			228.57450	139.995	16.57	0.1100	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,519.59860	1,995.259	18.25	0.7585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			580.29860	422.458	18.25	0.2415	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			687.81900	925.293	22.72	0.3887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,968.51900	2,580.193	22.72	0.6113	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			686.10850	923.093	22.74	0.3879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,976.80850	2,587.993	22.74	0.6121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			684.40970	920.894	22.75	0.3871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,985.10970	2,595.794	22.75	0.6129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			964.86170	1,276.489	21.17	0.5061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,955.56170	1,641.389	21.17	0.4939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			897.68610	1,160.859	22.96	0.4215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,052.58610	2,704.959	22.96	0.5785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			901.50340	1,165.610	22.94	0.4230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,036.40340	2,689.710	22.94	0.5770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			899.59180	1,163.227	22.95	0.4223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,044.49180	2,697.327	22.95	0.5777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,114.62340	1,400.707	23.11	0.4501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,113.72340	2,804.007	23.11	0.5499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,112.53130	1,398.187	23.12	0.4494	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	Put			3,121.63130	2,811.487	23.12	0.5506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,652.94260	3,155.613	18.91	0.8017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			592.04260	498.913	18.91	0.1983	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,116.72140	1,403.243	23.10	0.4508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,105.82140	2,796.543	23.10	0.5492	0.00	0	0
Total \$ / R Option												80,588,538.17	321,627	2,458,343
Total \$ / R												4,620,099,728.17	633,771	3,146,730
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.54060		13.94620			0.0000	290,812.00	20	382
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.78000		14.17540			0.0000	0.00	0	96
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.06000		14.44140			0.0000	0.00	0	51
Total \$ / R MAXI Future												290,812.00	20	529
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			17,567.67570	35,600.160	21.56	0.3905	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			121,947.67570	80,540.160	21.56	0.6095	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			17,404.11610	35,303.562	21.58	0.3880	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			122,784.11610	81,243.562	21.58	0.6120	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			17,242.14510	35,009.379	21.60	0.3854	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			123,622.14510	81,949.379	21.60	0.6146	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			296,481.87780	245,661.826	23.63	0.7990	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			13,948.45730	23,543.290	23.64	0.2001	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			297,408.45730	246,543.290	23.64	0.7999	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			14,095.95870	23,781.322	23.61	0.2019	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			295,555.95870	244,781.322	23.61	0.7981	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			14,021.87780	23,661.826	23.63	0.2010	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			40,760.84930	60,173.252	21.95	0.3567	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			233,620.84930	191,173.251	21.95	0.6433	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			40,597.74090	59,956.845	21.97	0.3556	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			234,457.74090	191,956.845	21.97	0.6444	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			40,435.41380	59,741.412	21.98	0.3545	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			235,295.41380	192,741.412	21.98	0.6455	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												290,812.00	20	529
£ / R	On	27/10/2016	Foreign Exchange Future			17.60810		17.09060			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.80670		17.28160			0.0000	902,443,556.00	50,680	56,597
£ / R	On	13/03/2017	Foreign Exchange Future			18.13220		17.59660			0.0000	1,178,593.00	65	5,758
£ / R	On	25/04/2017	Foreign Exchange Future			18.30120		17.75920			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.51540		17.96450			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			19.30680		18.75170			0.0000	0.00	0	0
Total £ / R Future												903,622,149.00	50,745	82,468
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			5.48880	24.180	26.33	0.0592	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	27/10/2016	Foreign Exchange Option	19.22	Put			2,134.88880	1,636.080	26.33	0.9408	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			855.65650	1,260.266	19.91	0.7713	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			334.05650	213.566	19.91	0.2287	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			655.98720	1,011.703	20.31	0.6854	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			504.38720	335.003	20.31	0.3146	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			577.43910	910.093	20.51	0.6437	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,183.82930	6,664.542	32.02	0.9865	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.52350	1.273	32.02	0.0018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,658.92350	9,134.573	32.02	0.9982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			26.11300	34.608	30.15	0.0387	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,384.51300	4,867.908	30.15	0.9613	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,394.29890	4,877.856	30.19	0.9614	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			19.19770	32.934	31.50	0.0357	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,747.59770	5,236.234	31.50	0.9643	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			246.59400	431.788	22.04	0.3822	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,374.99400	1,035.088	22.04	0.6178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			5.42930	11.242	32.02	0.0135	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,156.56710	3,647.937	25.65	0.9448	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			26.32870	34.659	30.11	0.0388	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,374.72870	4,857.959	30.11	0.9612	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			411.54610	677.809	21.06	0.5321	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			879.94610	621.109	21.06	0.4679	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			25.89890	34.556	30.19	0.0386	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			595.83910	403.393	20.51	0.3563	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			396.09540	655.194	21.12	0.5199	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			914.49540	648.494	21.12	0.4801	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			339.58720	572.728	21.42	0.4723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,057.98720	766.028	21.42	0.5277	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			28.16710	44.637	25.65	0.0552	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			37.05070	81.314	26.07	0.0649	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,190.45070	5,699.114	26.07	0.9351	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			36.80520	80.854	26.07	0.0646	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,200.20520	5,708.654	26.07	0.9354	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			37.29770	81.777	26.07	0.0652	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,180.69770	5,689.577	26.07	0.9348	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			76.07550	136.325	25.83	0.0913	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,296.87550	5,815.125	25.83	0.9087	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			6,065.50000	5,514.600		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			6,075.50000	5,524.600		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			6,055.50000	5,504.600		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			287.48970	418.154	23.13	0.1778	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,685.78970	6,261.354	23.13	0.8222	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			286.57680	416.957	23.13	0.1774	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	25.16	Put			6,694.87680	6,270.157	23.13	0.8226	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			288.40530	419.354	23.13	0.1782	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,676.70530	6,252.554	23.13	0.8218	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												903,622,149.00	50,745	101,598
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14067		0.13504			0.0000	0.00	0	14,421
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14355		0.13781			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14698		0.14108			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15024		0.14417			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	15,864
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,496.30000	26,933.200	28.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,496.30000	27,933.200	28.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,496.30000	28,933.200	28.12	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			642.72130	952.238	20.81	0.5999	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			861.72130	597.238	20.81	0.4001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			355.04560	557.925	22.22	0.4076	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,574.04560	1,202.925	22.22	0.5924	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			192.22270	319.916	23.44	0.2614	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,411.22270	1,964.916	23.44	0.7386	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			676.47000	938.179	22.07	0.4922	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,568.47000	1,240.079	22.07	0.5078	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			442.40030	631.626	23.07	0.3639	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,334.40030	1,933.526	23.07	0.6361	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			284.51900	423.754	23.97	0.2635	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,176.51900	2,725.654	23.97	0.7365	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,051.01090	1,353.724	23.19	0.5475	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,633.81090	1,329.724	23.19	0.4525	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			761.84130	1,001.491	24.05	0.4388	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,344.64130	1,977.491	24.05	0.5612	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			552.83710	740.681	24.83	0.3469	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,135.63710	2,716.681	24.83	0.6531	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	15,864
€ / R	On	28/10/2016	Foreign Exchange Future			15.92910		15.41970			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.04700		15.53200			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.12720		15.60960			0.0000	592,787,490.40	36,757	50,715
€ / R	On	13/03/2017	Foreign Exchange Future			16.45680		15.92790			0.0000	1,810,248.00	110	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.84610		16.30130			0.0000	589,613.50	35	77,607

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Future			17.21630		16.65490			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.62030		17.06900			0.0000	0.00	0	0
Total € / R Future												595,187,351.90	36,902	136,856
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			126.20240	380.792	20.70	0.6085	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			456.50240	201.692	20.70	0.3915	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			179.94980	387.575	20.47	0.4507	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			887.94980	580.575	20.47	0.5493	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			126.40840	270.370	21.35	0.2989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,526.80840	1,153.170	21.35	0.7011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			5.29060	12.566	27.34	0.0187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,291.72920	5,776.680	27.61	0.9936	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			128.87150	274.799	21.32	0.3029	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,509.27150	1,137.599	21.32	0.6971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,430.98280	1,068.388	21.14	0.6785	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			127.63390	272.574	21.33	0.3009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,518.03390	1,145.374	21.33	0.6991	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,018.45330	714.552	20.13	0.5588	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			207.06680	407.883	20.33	0.4152	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,097.46680	780.683	20.33	0.5848	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			140.58280	295.588	21.14	0.3215	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,195.69060	4,685.366	27.34	0.9813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.32920	3.880	27.61	0.0064	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			228.05330	441.752	20.13	0.4412	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			149.66190	261.818	22.38	0.2081	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,931.76190	2,515.018	22.38	0.7919	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			151.32200	264.422	22.36	0.2099	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,913.42200	2,497.622	22.36	0.7901	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			150.48820	263.118	22.37	0.2090	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,922.58820	2,506.318	22.37	0.7910	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			309.39710	462.933	22.14	0.2684	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,198.09710	2,806.833	22.14	0.7316	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			308.28020	461.383	22.15	0.2676	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,206.98020	2,815.283	22.15	0.7324	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			310.51910	464.489	22.13	0.2692	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,189.21910	2,798.389	22.13	0.7308	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			482.78260	674.300	21.91	0.3177	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,297.88260	2,928.000	21.91	0.6823	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			481.43090	672.518	21.92	0.3170	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,306.53090	2,936.218	21.92	0.6830	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			484.13930	676.095	21.90	0.3185	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,289.23930	2,919.795	21.90	0.6815	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,061.32450	1,355.909	20.30	0.4986	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,062.32450	1,805.609	20.30	0.5014	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,066.95240	1,362.712	20.28	0.5005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,047.95240	1,792.412	20.28	0.4995	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			1,064.13030	1,359.306	20.29	0.4996	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,055.13030	1,799.006	20.29	0.5004	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												595,187,351.90	36,902	143,228
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.95450		10.61240			0.0000	146,680,755.00	13,390	7,176
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.11340		10.76640			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.29920		10.94350			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.47400		11.10930			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.68560		11.32990			0.0000	0.00	0	0
Total AU\$ / R Future												146,680,755.00	13,390	10,699
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			293.53580	159.818	14.90	0.3305	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			231.87790	437.944	14.90	0.6643	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			299.47790	163.445	14.90	0.3357	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			240.05090	450.746	14.89	0.6748	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			287.65090	156.246	14.89	0.3252	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			235.93580	444.318	14.90	0.6695	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			102.10080	175.019	16.20	0.2613	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,285.70080	1,011.619	16.20	0.7387	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			100.94500	173.248	16.23	0.2590	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,294.54500	1,019.848	16.23	0.7410	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			103.26880	176.812	16.18	0.2636	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,276.86880	1,003.412	16.18	0.7364	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			212.39970	319.277	16.26	0.3388	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,328.89970	1,080.077	16.26	0.6612	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			210.71420	317.017	16.28	0.3368	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,337.21420	1,087.817	16.28	0.6632	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			214.09680	321.554	16.24	0.3408	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,320.59680	1,072.354	16.24	0.6592	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			318.14920	451.441	16.42	0.3855	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,378.84920	1,147.441	16.42	0.6145	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			316.21870	448.866	16.43	0.3837	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,386.91870	1,154.866	16.43	0.6163	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			314.30190	446.307	16.45	0.3819	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,395.00190	1,162.307	16.45	0.6181	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,102.10250	931.662	16.36	0.4995	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			558.97930	743.573	16.37	0.4987	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,109.07930	937.973	16.37	0.5013	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			565.04780	750.975	16.35	0.5023	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,095.14780	925.375	16.35	0.4977	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			562.00250	747.262	16.36	0.5005	0.00	0	0
Total AU\$ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												146,680,755.00	13,390	10,699
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.00770		10.60970			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.19640		10.79130			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.41790		11.00320			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			8.74260	28.105	19.43	0.0705	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,909.04260	1,530.405	19.43	0.9295	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			8.56650	27.605	19.45	0.0694	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,918.86650	1,539.905	19.45	0.9306	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			8.39400	27.113	19.46	0.0683	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,928.69400	1,549.413	19.46	0.9317	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			60.06050	109.752	18.85	0.1609	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,998.76050	1,643.352	18.85	0.8391	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			59.48610	108.755	18.87	0.1596	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,008.18610	1,652.355	18.87	0.8404	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			58.91800	107.769	18.89	0.1583	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,017.61800	1,661.369	18.89	0.8417	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			324.28180	488.330	16.52	0.4490	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,051.08180	800.430	16.52	0.5510	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			321.96790	485.002	16.54	0.4466	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,058.76790	807.102	16.54	0.5534	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			319.67240	481.701	16.56	0.4443	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,066.47240	813.801	16.56	0.5557	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			297.14160		551.48590			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			14.76600		14.23070			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			15.08720		14.54000			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.46820		14.90410			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,864
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			32.00140	79.251	22.73	0.1159	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,501.30140	2,013.251	22.73	0.8841	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			32.72270	81.149	22.73	0.1182	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,482.02270	1,995.149	22.73	0.8818	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			32.36000	80.196	22.73	0.1171	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,491.66000	2,004.195	22.73	0.8829	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			145.89400	260.141	22.58	0.2202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,675.89400	2,242.941	22.58	0.7798	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			147.63780	262.982	22.56	0.2223	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,657.63780	2,225.782	22.56	0.7777	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			146.76300	261.557	22.57	0.2213	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,666.76300	2,234.357	22.57	0.7787	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			598.41720	865.040	20.51	0.4709	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,584.31720	1,286.840	20.51	0.5291	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			603.45120	871.886	20.49	0.4737	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,569.35120	1,273.686	20.49	0.5263	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			600.92810	868.453	20.50	0.4723	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,576.82810	1,280.253	20.50	0.5277	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,864
CNH / R	On	19/12/2016	Foreign Exchange Future			2.14640		2.06550			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.17010		2.08940			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.19860		2.11710			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			4,065.31570	3,292.816	21.03	0.9319	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			22.35440	67.286	20.89	0.0791	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,867.35440	3,103.286	20.89	0.9209	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			21.29760	61.837	20.96	0.0734	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,966.29760	3,197.837	20.96	0.9266	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			20.31570	56.816	21.03	0.0681	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			123.28030	234.009	19.96	0.1664	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,029.28030	3,333.009	19.96	0.8336	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			117.43350	223.864	20.05	0.1600	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,123.43350	3,422.864	20.05	0.8400	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			111.89040	214.198	20.14	0.1538	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,217.89040	3,513.198	20.14	0.8462	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			770.11420	1,137.980	18.20	0.4808	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,999.11420	1,551.980	18.20	0.5192	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			743.32190	1,101.456	18.27	0.4694	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,072.32190	1,615.456	18.27	0.5306	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			717.49290	1,066.045	18.34	0.4581	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,146.49290	1,680.045	18.34	0.5419	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			2.14140		2.06010			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			287.43370	673.081	18.16	0.5736	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			886.43370	459.081	18.16	0.4264	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			260.67290	621.748	18.22	0.5453	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			959.67290	507.748	18.22	0.4547	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			316.59360	727.304	18.09	0.6018	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			815.59360	413.304	18.09	0.3982	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			2.16960		2.09920			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.21440		2.14210			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			38.34280	73.511	20.96	0.0842	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,746.34280	3,077.511	20.96	0.9158	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			36.33450	68.802	21.11	0.0792	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,844.33450	3,172.802	21.11	0.9208	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			34.46540	64.433	21.27	0.0744	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,942.46540	3,268.433	21.27	0.9256	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,665.25840	1,218.661	16.86	0.5526	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			462.66510	728.049	16.95	0.4321	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,741.66510	1,284.049	16.95	0.5679	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			440.23450	694.904	17.04	0.4170	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,819.23450	1,350.904	17.04	0.5830	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			486.25840	762.661	16.86	0.4474	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			1.87500		1.79890			0.0000	20,349,375.00	10,853	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.90710		1.82980			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.94390		1.86490			0.0000	0.00	0	0
Total HK\$/R Future												20,349,375.00	10,853	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			54.80160	124.583	24.13	0.1318	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,265.80160	2,574.583	24.13	0.8682	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			51.06220	116.288	24.28	0.1240	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,362.06220	2,666.288	24.28	0.8760	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			47.60300	108.572	24.42	0.1166	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,458.60300	2,758.572	24.42	0.8834	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			221.93970	365.688	22.68	0.2384	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,323.93970	2,694.688	22.68	0.7616	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			212.85870	351.277	22.80	0.2302	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,414.85870	2,780.277	22.80	0.7698	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			204.21140	337.513	22.93	0.2223	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,506.21140	2,866.513	22.93	0.7777	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			830.74660	1,189.480	19.66	0.5123	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,781.74660	1,350.480	19.66	0.4877	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			804.09690	1,153.049	19.78	0.5003	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,855.09690	1,414.049	19.78	0.4997	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			778.45920	1,117.842	19.90	0.4884	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,929.45920	1,478.842	19.90	0.5116	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												20,349,375.00	10,853	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.14170		0.13600			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14210		0.13580			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14210		0.13600			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			10.23780		9.92570			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.37920		10.06160			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.54340		10.21740			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			49.42120	106.950	17.81	0.2384	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			973.72120	719.150	17.81	0.7616	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			48.48790	105.158	17.83	0.2351	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			982.78790	727.358	17.83	0.7649	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			47.57300	103.395	17.86	0.2318	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			991.87300	735.595	17.86	0.7682	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			127.62640	205.702	17.31	0.2964	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,156.02640	916.502	17.31	0.7036	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			126.19290	203.634	17.34	0.2939	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,164.59290	924.434	17.34	0.7061	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			124.77420	201.589	17.36	0.2914	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,173.17420	932.389	17.36	0.7086	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			297.61230	425.477	16.99	0.4240	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,020.21230	822.077	16.99	0.5760	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			295.31280	422.322	17.00	0.4216	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,027.91280	828.922	17.00	0.5784	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			293.02940	419.190	17.02	0.4192	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,035.62940	835.790	17.02	0.5808	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35020		1.31570			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36230		1.32740			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.37840		1.34290			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	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			843.00000	498.000		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			943.00000	598.000		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			1,043.00000	698.000		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			926.00000	577.000		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			1,026.00000	677.000		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			1,126.00000	777.000		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			371.00000	16.000		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			471.00000	116.000		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			571.00000	216.000		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			1.22460		1.23920			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22680		1.24140			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22940		1.24400			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			1.10910		1.11930			0.0000	55,455.00	50	13,329
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11340		1.12360			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11860		1.12880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,455.00	50	13,329
Total QUANTO € / \$												55,455.00	50	13,329
RAIN	On	19/12/2016	Foreign Exchange Future			25,071.73000		24,175.02000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.54500		10.14870			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.72010		10.31680			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	165
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			13.45650	40.974	19.64	0.0996	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,674.75650	1,305.974	19.64	0.9004	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			13.18640	40.227	19.66	0.0980	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,684.48640	1,315.227	19.66	0.9020	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			12.92130	39.495	19.67	0.0965	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,694.22130	1,324.495	19.67	0.9035	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			204.42610	345.574	16.71	0.4302	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			877.62610	615.474	16.71	0.5698	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			202.31860	342.263	16.73	0.4271	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			885.51860	622.163	16.73	0.5729	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			200.23370	338.986	16.75	0.4239	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			893.43370	628.886	16.75	0.5761	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	165
TRY / R	On	19/12/2016	Foreign Exchange Future			4.64820		4.48020			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.64530		4.47900			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			3.59970	9.574	18.70	0.0606	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			813.39970	651.374	18.70	0.9394	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			3.47310	9.214	18.76	0.0585	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			823.27310	661.014	18.76	0.9415	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			3.35160	8.868	18.82	0.0564	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			833.15160	670.668	18.82	0.9436	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			58.05970	104.826	15.77	0.3478	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			439.05970	319.526	15.77	0.6522	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			56.45990	102.089	15.80	0.3407	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			447.45990	326.789	15.80	0.6593	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			54.90540	99.416	15.84	0.3338	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			455.90540	334.116	15.84	0.6662	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			1.41880		1.36010			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38160		1.32460			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31960		1.26370			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									6,205,697,087.90	424,104	983,421
Total Options									80,588,538.17	321,627	2,483,845
Grand Total:									6,286,285,626.07	745,731	3,467,266