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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2016 Foreign Exchange Future			13.86300		13.89020			0.0000	273,669,483.00	19,741	0
\$ / R On 28/10/2016 Foreign Exchange Future			13.90810		13.89020			0.0000	48,094,209.80	3,458	182
\$ / R On 01/11/2016 Foreign Exchange Future			13.90280		13.89860			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.90560		13.90140			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.91930		13.91540			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.92770		13.92370			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.94150		13.93760			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.94430		13.94040			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.94700		13.94310			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.97750		13.97370			0.0000	81,726,442.50	5,847	6,970
\$ / R On 06/12/2016 Foreign Exchange Future			13.99980		13.99570			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.01660		14.01230			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.01940		14.01510			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.02220		14.01780			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.02500		14.02060			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			14.03610		14.03160			0.0000	1,189,278,753.00	84,730	421,614
\$ / R On 21/12/2016 Foreign Exchange Future			14.04170		14.03720			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.06400		14.05920			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.08060		14.10730			0.0000	28,161,200.00	2,000	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			14.10540		14.10020			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			14.11920		14.11390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/01/2017	Foreign Exchange Future			14.13300		14.12750			0.0000	0.00	0	70
\$ / R	On	25/01/2017	Foreign Exchange Future			14.13850		14.13300			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.15510		14.14940			0.0000	0.00	0	17
\$ / R	On	13/03/2017	Foreign Exchange Future			14.26820		14.26220			0.0000	1,997,548.00	140	105,203
\$ / R	On	12/04/2017	Foreign Exchange Future			14.35090		14.34480			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.37580		14.36960			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.38680		14.38060			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.53870		14.53270			0.0000	28,524,929.40	1,962	150,231
\$ / R	On	12/07/2017	Foreign Exchange Future			14.60220		14.59640			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.62710		14.62130			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.66980		14.65850			0.0000	0.00	0	3,700
\$ / R	On	23/10/2017	Foreign Exchange Future			14.68050		14.67050			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.89240		14.88700			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.28940		15.28450			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.68650		15.68200			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,651,452,565.70</b>	<b>117,878</b>	<b>697,472</b>
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			640.35270	613.000	20.60	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			0.15270	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			5.33550	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			365.13550	387.000	20.60	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			0.14120	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,069.94120	1,097.000	20.60	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			0.08860	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,169.88860	1,197.000	20.60	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.01930	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,249.81930	2,277.000	20.60	1.0000	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			282.13560	283.164	25.32	0.9370	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			21.93560	5.064	25.32	0.0630	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			315.10120	303.195	18.80	0.8190	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			46.50120	30.395	18.80	0.1810	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			224.80230	206.507	17.69	0.7068	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			76.20230	53.707	17.69	0.2932	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			145.79200	119.923	16.47	0.5118	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			144.39200	114.323	16.47	0.4882	0.00	0	700
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			255.31360	239.137	17.70	0.7269	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			73.91360	53.537	17.70	0.2731	0.00	0	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			12.31990	12.127	24.64	0.0496	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,046.91990	1,042.827	24.64	0.9504	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.65130	0.634	32.42	0.0027	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,385.25130	2,381.334	32.42	0.9973	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.59260	0.577	32.81	0.0025	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,445.19260	2,441.277	32.81	0.9975	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			148.06860	146.408	20.28	0.3860	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			324.36860	318.708	20.28	0.6140	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			74.17040	72.778	21.51	0.2205	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			550.47040	545.078	21.51	0.7795	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			227.03030	226.979	19.58	0.5283	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			203.33030	199.279	19.58	0.4717	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			184.08650	182.491	19.87	0.4548	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			260.38650	254.791	19.87	0.5452	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			26.92950	26.483	22.99	0.0923	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			903.22950	898.783	22.99	0.9077	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			132.43680	130.782	20.48	0.3539	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			358.73680	353.082	20.48	0.6461	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			105.44750	103.859	20.89	0.2951	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			431.74750	426.159	20.89	0.7049	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			409.16930	409.475	19.10	0.7439	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			85.46930	81.775	19.10	0.2561	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			309.85100	309.844	19.34	0.6398	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			136.15100	132.144	19.34	0.3602	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			280.37620	280.326	19.42	0.6030	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			156.67620	152.626	19.42	0.3970	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			427.15000	425.945	19.01	0.7063	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			119.55000	114.445	19.01	0.2937	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			299.16160	297.021	19.46	0.5619	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			218.76160	212.721	19.46	0.4381	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			726.23850	726.881	18.72	0.8744	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			43.13850	39.881	18.72	0.1256	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			11.70510	10.844	25.09	0.0335	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,668.60510	1,663.844	25.09	0.9665	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			1.17230	1.198	31.29	0.0038	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,148.07230	3,144.198	31.29	0.9962	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,175.37330	2,179.192	22.80	0.9945	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			1.67330	1.692	22.80	0.0055	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			601.64860	602.598	18.89	0.7420	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			127.94860	125.098	18.89	0.2580	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.06980	0.085	31.51	0.0003	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,426.36980	5,422.585	31.51	0.9997	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			245.97990	245.423	21.17	0.3754	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			600.27990	595.623	21.17	0.6246	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			589.88700	590.952	19.53	0.6845	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			194.18700	191.152	19.53	0.3155	0.00	0	7,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			173.07500	172.205	21.92	0.2688	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			910.77500	905.604	21.92	0.7312	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			271.67140	271.247	20.85	0.3849	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			626.57140	621.847	20.85	0.6151	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,403.01320	1,406.359	18.61	0.9419	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			25.21320	24.159	18.61	0.0581	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,393.71850	1,397.045	18.62	0.9405	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			25.91850	24.845	18.62	0.0595	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,384.43920	1,387.748	18.62	0.9391	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	14/12/2016	Foreign Exchange Option	12.66	Put			26.63920	25.548	18.62	0.0609	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			453.60220	454.556	20.35	0.5435	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			383.00220	379.556	20.35	0.4565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1.97460	1.937	26.71	0.0045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,380.37460	4,375.837	26.71	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1.84490	1.809	26.71	0.0042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,420.24490	4,415.709	26.71	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.86020	0.841	26.71	0.0021	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,859.26020	4,854.741	26.71	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.73330	0.716	26.71	0.0018	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,949.13330	4,944.616	26.71	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.70770	0.691	26.71	0.0017	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,969.10770	4,964.591	26.71	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.54080	0.527	26.71	0.0013	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,118.94080	5,114.427	26.71	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.45130	0.440	26.71	0.0011	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,218.85130	5,214.340	26.71	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.19670	0.191	26.71	0.0005	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,668.59670	5,664.091	26.71	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.17900	0.174	26.71	0.0005	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,718.57900	5,714.074	26.71	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.15990	0.155	26.71	0.0004	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,778.55990	5,774.055	26.71	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.12260	0.119	26.71	0.0003	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,918.52260	5,914.019	26.71	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.09560	0.092	26.71	0.0003	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,048.49560	6,043.992	26.71	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.08190	0.079	26.71	0.0002	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,128.48190	6,123.979	26.71	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.06240	0.060	26.71	0.0002	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,268.46240	6,263.960	26.71	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.05550	0.054	26.71	0.0002	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,328.45550	6,323.954	26.71	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.02330	0.022	26.71	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,768.42330	6,763.922	26.71	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.01900	0.018	26.71	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,868.41900	6,863.918	26.71	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01550	0.015	26.71	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,968.41550	6,963.915	26.71	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00950	0.009	26.71	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,208.40950	7,203.909	26.71	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00840	0.008	26.71	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,268.40840	7,263.908	26.71	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00020	0.000	26.71	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,978.40020	8,973.900	26.71	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	26.71	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,908.40000	12,903.900	26.71	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,239.52240	2,243.610	21.97	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			7.92240	7.510	21.97	0.0172	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,557.57680	1,561.031	19.47	0.9451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			25.97680	24.931	19.47	0.0549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,471.81310	1,475.144	19.15	0.9366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			30.21310	29.043	19.15	0.0634	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,324.26990	1,327.315	18.96	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			42.66990	41.215	18.96	0.0859	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,106.58290	1,109.103	19.03	0.8630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			74.98290	73.003	19.03	0.1370	7,300,250.00	100,000	169,885
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			928.26380	930.315	19.09	0.8051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			116.66380	114.215	19.09	0.1949	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			874.56590	876.473	19.11	0.7842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			132.96590	130.373	19.11	0.2158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			867.02420	868.912	19.11	0.7812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			135.42420	132.812	19.11	0.2188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			859.51520	861.382	19.11	0.7781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			137.91520	135.282	19.11	0.2219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			837.18530	838.992	19.12	0.7687	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			145.58530	142.892	19.12	0.2313	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			829.80780	831.595	19.13	0.7655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			148.20780	145.495	19.13	0.2345	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			794.56640	796.232	19.20	0.7487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			162.96640	160.132	19.20	0.2513	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			726.93500	728.368	19.36	0.7139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			195.33500	192.268	19.36	0.2861	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			632.75900	633.866	19.60	0.6594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			251.15900	247.766	19.60	0.3406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			603.32790	604.337	19.68	0.6408	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			271.72790	268.237	19.68	0.3592	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			574.88230	575.796	19.76	0.6222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			293.28230	289.696	19.76	0.3778	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			563.77730	564.655	19.79	0.6147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			302.17730	298.555	19.79	0.3853	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			447.23000	447.740	20.16	0.5287	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			415.63000	411.640	20.16	0.4713	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			424.54820	424.995	20.24	0.5103	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			442.94820	438.895	20.24	0.4897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			412.06550	412.443	20.31	0.4993	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			460.46550	456.343	20.31	0.5007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			407.97660	408.333	20.34	0.4957	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			466.37660	462.233	20.34	0.5043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			403.92390	404.259	20.37	0.4921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			472.32390	468.159	20.37	0.5079	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			395.92810	396.219	20.42	0.4850	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	14.12	Put		484.32810	480.119	20.42	0.5150	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		372.78210	372.947	20.58	0.4638	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		521.18210	516.847	20.58	0.5362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		365.34250	365.469	20.63	0.4568	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		533.74250	529.369	20.63	0.5432	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		354.43870	354.505	20.71	0.4465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		552.83870	548.405	20.71	0.5535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		347.33660	347.365	20.76	0.4397	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		565.73660	561.265	20.76	0.5603	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		330.14850	330.087	20.89	0.4230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		598.54850	593.987	20.89	0.5770	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		320.21680	320.103	20.97	0.4132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		618.61680	614.003	20.97	0.5868	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		316.97070	316.839	20.99	0.4099	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		625.37070	620.739	20.99	0.5901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		301.19030	300.978	21.12	0.3939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		659.59030	654.878	21.12	0.6061	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		298.12400	297.897	21.15	0.3908	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		666.52400	661.797	21.15	0.6092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		283.23300	282.932	21.28	0.3753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		701.63300	696.832	21.28	0.6247	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		269.05320	268.682	21.41	0.3603	0.00	0	1,300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		737.45320	732.582	21.41	0.6397	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		266.30170	265.917	21.44	0.3573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		744.70170	739.816	21.44	0.6427	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		242.72040	242.224	21.67	0.3315	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		811.12040	806.124	21.67	0.6685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		235.32030	234.791	21.75	0.3233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		833.72030	828.691	21.75	0.6767	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		228.14330	227.583	21.83	0.3152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		856.54330	851.483	21.83	0.6848	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		221.18200	220.590	21.91	0.3072	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		879.58200	874.490	21.91	0.6928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		218.90790	218.307	21.93	0.3046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		887.30790	882.207	21.93	0.6954	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		197.33240	196.628	22.19	0.2794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		965.73240	960.528	22.19	0.7206	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		193.26420	192.537	22.24	0.2746	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		981.66420	976.437	22.24	0.7254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		185.37530	184.605	22.34	0.2651	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,013.77530	1,008.505	22.34	0.7349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		175.96480	175.147	22.46	0.2537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,054.36480	1,049.047	22.46	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		163.59420	162.716	22.64	0.2384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,111.99420	1,106.616	22.64	0.7616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		160.22350	159.330	22.69	0.2342	0.00	0	88,249

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,128.62350	1,123.229	22.69	0.7658	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			144.40540	143.443	22.94	0.2141	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,212.80540	1,207.343	22.94	0.7859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			130.18760	129.172	23.19	0.1956	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,298.58760	1,293.072	23.19	0.8044	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			128.84820	127.827	23.21	0.1938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,307.24820	1,301.727	23.21	0.8062	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			119.86270	118.813	23.39	0.1819	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,368.26270	1,362.713	23.39	0.8181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			105.95180	104.868	23.69	0.1630	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,474.35180	1,468.768	23.69	0.8370	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			97.51850	96.420	23.88	0.1514	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,545.91850	1,540.320	23.88	0.8486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			95.47580	94.377	23.92	0.1486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,563.87580	1,558.277	23.92	0.8514	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			88.66990	87.567	24.08	0.1391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,627.06990	1,621.467	24.08	0.8609	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			78.97410	77.874	24.32	0.1253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,727.37410	1,721.774	24.32	0.8747	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			69.64940	68.563	24.59	0.1119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,838.04940	1,832.463	24.59	0.8881	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			68.92720	67.840	24.61	0.1108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,847.32720	1,841.740	24.61	0.8892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			66.11350	65.033	24.70	0.1067	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,884.51350	1,878.933	24.70	0.8933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			65.42890	64.351	24.72	0.1057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,893.82890	1,888.251	24.72	0.8943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			56.59920	55.549	25.03	0.0925	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,024.99920	2,019.449	25.03	0.9075	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			50.55490	49.532	25.27	0.0834	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,128.95490	2,123.432	25.27	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			46.12440	45.127	25.47	0.0765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,214.52440	2,209.027	25.47	0.9235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			41.27100	40.307	25.71	0.0690	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,319.67100	2,314.206	25.71	0.9310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			37.71240	36.776	25.91	0.0634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,406.11240	2,400.676	25.91	0.9366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			35.17580	34.262	26.07	0.0594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,473.57580	2,468.162	26.07	0.9406	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			33.15030	32.255	26.20	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,531.55030	2,526.155	26.20	0.9439	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			32.50350	31.616	26.24	0.0551	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,550.90350	2,545.516	26.24	0.9449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			28.34910	27.508	26.55	0.0484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,686.74910	2,681.408	26.55	0.9516	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			26.49530	25.677	26.71	0.0453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,754.89530	2,749.577	26.71	0.9547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			26.24150	25.427	26.73	0.0449	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,764.64150	2,759.327	26.73	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			24.77540	23.981	26.86	0.0425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,823.17540	2,817.881	26.86	0.9575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			22.27570	21.555	26.90	0.0387	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,900.67570	2,895.455	26.90	0.9613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			21.00580	20.329	26.89	0.0368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,939.40580	2,934.229	26.89	0.9632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			20.69920	20.032	26.89	0.0363	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,949.09920	2,943.932	26.89	0.9637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			19.51060	18.884	26.89	0.0345	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,987.91060	2,982.784	26.89	0.9655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			10.76450	10.441	26.83	0.0204	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,369.16450	3,364.341	26.83	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			9.04810	8.785	26.81	0.0175	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,477.44810	3,472.685	26.81	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			8.90510	8.647	26.81	0.0173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,487.30510	3,482.547	26.81	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			6.99550	6.803	26.79	0.0139	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,635.39550	3,630.703	26.79	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			6.66200	6.481	26.79	0.0134	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,665.06200	3,660.382	26.79	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			6.34320	6.174	26.78	0.0128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,694.74320	3,690.074	26.78	0.9872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.97670	3.887	26.74	0.0084	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,972.37670	3,967.787	26.74	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.77900	3.695	26.74	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,002.17900	3,997.595	26.74	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3.59030	3.513	26.73	0.0077	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,031.99030	4,027.413	26.73	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.35250	3.283	26.73	0.0072	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,071.75250	4,067.183	26.73	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3.23900	3.173	26.72	0.0070	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,091.63900	4,087.073	26.72	0.9930	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			371.71330	371.722	20.62	0.4567	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			544.51330	540.022	20.62	0.5433	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			320.76380	320.175	20.87	0.3909	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			721.56380	716.176	20.87	0.6091	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			0.00000	493.437	19.80	0.4892	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			0.00000	474.037	19.80	0.5108	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			91.67390	91.661	24.28	0.1228	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,161.47390	2,156.261	24.28	0.8772	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			583.08540	584.210	19.44	0.5668	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			432.88540	428.810	19.44	0.4332	0.00	0	2,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			461.27830	462.347	19.96	0.4715	0.00	0	5,000



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		627.37830	623.147	19.96	0.5285	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		571.19740	572.853	19.40	0.5406	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		503.69740	499.853	19.40	0.4594	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		142.04480	142.783	23.36	0.1713	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,899.04480	1,894.283	23.36	0.8287	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		562.41380	564.116	19.48	0.5305	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		529.41380	525.616	19.48	0.4695	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		643.46380	645.293	19.23	0.5697	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		474.06380	470.193	19.23	0.4303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		539.06880	542.167	20.30	0.4403	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		926.86880	923.967	20.30	0.5597	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		380.59780	383.337	21.40	0.3329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,348.39780	1,345.137	21.40	0.6671	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		931.15880	934.615	18.78	0.6477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		418.95880	416.415	18.78	0.3523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		354.79820	357.453	21.64	0.3138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,442.59820	1,439.253	21.64	0.6862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		352.73530	355.383	21.66	0.3123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,450.53530	1,447.183	21.66	0.6877	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		627.66670	630.899	19.84	0.4941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		765.46670	762.699	19.84	0.5059	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		290.09940	292.524	22.33	0.2641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,727.89940	1,724.324	22.33	0.7359	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		283.18780	285.588	22.39	0.2588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,760.98780	1,757.388	22.39	0.7412	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		356.87150	359.533	21.62	0.3154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,434.67150	1,431.333	21.62	0.6846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		212.75790	214.886	23.15	0.2025	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,170.55790	2,166.686	23.15	0.7975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		156.72300	158.585	24.00	0.1545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,644.52300	2,640.385	24.00	0.8455	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		329.02660	331.593	21.89	0.2944	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,546.82660	1,543.393	21.89	0.7056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		118.88190	120.666	25.12	0.1193	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,166.68190	3,162.466	25.12	0.8807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		82.38510	84.456	28.13	0.0809	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,250.18510	4,246.256	28.13	0.9191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		273.13860	275.505	22.48	0.2510	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,810.93860	1,807.305	22.48	0.7490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		58.36020	60.042	28.45	0.0599	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,796.16020	4,791.842	28.45	0.9401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		44.58750	45.973	28.45	0.0475	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,162.38750	5,157.773	28.45	0.9525	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		136.27930	138.027	24.40	0.1363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,874.07930	2,869.827	24.40	0.8637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		11.17690	11.657	28.45	0.0141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,988.97690	6,983.457	28.45	0.9859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			9.72590	10.156	28.45	0.0124	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,167.52590	7,161.956	28.45	0.9876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			82.15520	84.229	28.15	0.0806	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,259.95520	4,256.029	28.15	0.9194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,114.21880	2,117.855	17.89	0.9311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			52.01880	49.655	17.89	0.0689	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,433.82550	1,437.849	18.12	0.8143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			171.62550	169.649	18.12	0.1857	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,079.13610	1,082.729	18.43	0.7077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			316.93610	314.529	18.43	0.2923	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			753.93760	757.286	19.33	0.5633	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			591.73760	589.086	19.33	0.4367	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			666.95100	670.244	19.66	0.5167	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			704.75100	702.044	19.66	0.4833	0.00	0	30,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			939.68280	943.566	19.02	0.6120	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			544.88280	542.666	19.02	0.3880	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			188.83140	191.176	23.99	0.1661	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,864.03140	2,860.276	23.99	0.8339	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			804.91210	809.384	19.55	0.5405	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			745.31210	743.584	19.55	0.4595	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			912.63100	916.743	19.18	0.5858	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			632.03100	629.943	19.18	0.4142	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			251.55440	254.382	23.32	0.2068	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,540.95440	2,537.582	23.32	0.7932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,046.88980	1,050.226	19.29	0.5855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			744.18980	741.526	19.29	0.4145	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			602.51360	605.908	21.22	0.3841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,579.81360	1,577.208	21.22	0.6159	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,103.03510	1,106.336	19.11	0.6071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			680.33510	677.636	19.11	0.3929	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,069.93710	1,073.258	19.22	0.5945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			717.23710	714.558	19.22	0.4055	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			539.06310	542.407	21.64	0.3501	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,786.36310	1,783.707	21.64	0.6499	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			785.19060	788.636	20.28	0.4739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,142.49060	1,139.936	20.28	0.5261	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			605.02350	608.424	21.20	0.3854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,572.32350	1,569.724	21.20	0.6146	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			442.37180	445.585	22.33	0.2964	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,169.67180	2,166.885	22.33	0.7036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			600.01120	603.409	21.23	0.3828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,587.31120	1,584.709	21.23	0.6172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			597.52540	600.917	21.25	0.3815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,594.82540	1,592.217	21.25	0.6185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			227.19320	230.152	25.35	0.1613	0.00	0	1,297

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	18.15	Put			3,844.49320	3,841.452	25.35	0.8387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			521.79720	525.128	21.77	0.3406	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,849.09720	1,846.428	21.77	0.6594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			472.87680	476.145	22.12	0.3135	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,040.17680	2,037.445	22.12	0.6865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			127.83240	130.214	26.88	0.0963	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,305.13240	5,301.514	26.88	0.9037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			365.13670	368.182	22.96	0.2515	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,562.43670	2,559.482	22.96	0.7485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			233.17910	236.116	25.15	0.1657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,750.47910	3,747.416	25.15	0.8343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,245.35380	1,248.609	18.69	0.6585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			542.65380	539.909	18.69	0.3415	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,224.02720	1,227.283	18.75	0.6511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			561.32720	558.583	18.75	0.3489	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			201.11610	204.163	26.37	0.1421	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,318.41610	4,315.463	26.37	0.8579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,784.02560	1,787.622	17.99	0.8015	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			251.32560	248.922	17.99	0.1985	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,253.84170	1,257.944	18.70	0.6440	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			607.44170	605.744	18.70	0.3560	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			273.32460	276.926	24.66	0.1840	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,656.92460	3,654.726	24.66	0.8160	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,005.04500	1,006.514	19.56	0.5442	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			943.74500	939.414	19.56	0.4558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			434.32480	438.019	23.21	0.2527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,165.82480	3,158.219	23.21	0.7473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			372.13440	375.894	24.21	0.2178	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,713.63440	3,706.095	24.21	0.7822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.13	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,341.50000	985,330.200	26.13	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			485.02830	488.827	22.75	0.2788	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,856.52830	2,849.027	22.75	0.7212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			436.95520	440.655	23.18	0.2541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,148.45520	3,140.855	23.18	0.7459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			435.63510	439.334	23.20	0.2534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,157.13510	3,149.534	23.20	0.7466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,224.41900	1,228.905	19.14	0.5886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			885.91900	879.105	19.14	0.4114	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			593.71220	597.721	21.94	0.3321	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,335.21220	2,327.920	21.94	0.6679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			521.51470	525.384	22.45	0.2970	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,663.01470	2,655.584	22.45	0.7030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,507.85450	1,512.565	18.42	0.6769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			599.35450	592.765	18.42	0.3231	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,502.10840	1,506.810	18.42	0.6754	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	18/09/2017	Foreign Exchange Option	13.76	Put			603.60840	597.010	18.42	0.3246	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,269.03020	1,273.528	19.00	0.6038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			830.53020	823.728	19.00	0.3962	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,151.55940	2,157.611	17.18	0.8276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			243.05940	237.811	17.18	0.1724	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,979.20660	1,984.776	17.65	0.7904	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			320.70660	314.976	17.65	0.2096	0.00	0	10,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,089.08140	1,091.731	19.78	0.5214	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,228.58140	1,221.231	19.78	0.4786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			649.76220	650.916	23.01	0.3125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,072.76220	3,068.516	23.01	0.6875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			922.10510	922.401	21.42	0.4212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,035.10510	2,030.001	21.42	0.5788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			653.04450	654.196	22.99	0.3139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,056.04450	3,051.795	22.99	0.6861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			651.39760	652.550	23.00	0.3132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,064.39760	3,060.150	23.00	0.6868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			889.11290	889.208	23.22	0.3601	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,114.61290	3,109.808	23.22	0.6399	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			892.94820	893.022	23.20	0.3615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,098.44820	3,093.622	23.20	0.6385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			891.02760	891.112	23.21	0.3608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,106.52760	3,101.712	23.21	0.6392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,137.86340	1,136.697	23.36	0.3998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,155.86340	3,150.197	23.36	0.6002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,135.72860	1,134.576	23.37	0.3991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,163.72860	3,158.076	23.37	0.6009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,666.66110	2,660.229	18.84	0.7580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			624.66110	613.729	18.84	0.2420	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,140.00390	1,138.824	23.35	0.4004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,148.00390	3,142.324	23.35	0.5996	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,300,250.00</b>	<b>100,000</b>	<b>2,423,847</b>
<b>Total \$ / R</b>												<b>1,658,752,815.70</b>	<b>217,878</b>	<b>3,121,319</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.03610		14.03160			0.0000	182,469.30	13	369
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.26820		14.26220			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.53870		14.53270			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>182,469.30</b>	<b>13</b>	<b>511</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			16,190.07900	16,101.377	22.66	0.2363	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			112,030.07900	111,491.377	22.66	0.7637	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			16,022.35450	15,932.949	22.69	0.2342	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			112,862.35450	112,322.949	22.69	0.7658	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			15,856.56030	15,766.467	22.71	0.2321	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			113,696.56030	113,156.467	22.71	0.7679	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 MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			287,407.92500	286,982.674	24.40	0.8637	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			13,552.74780	13,727.039	24.41	0.1356	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			288,332.74780	287,907.039	24.41	0.8644	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			13,703.39640	13,878.795	24.38	0.1369	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			286,483.39640	286,058.795	24.38	0.8631	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			13,627.92500	13,802.674	24.40	0.1363	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			42,271.09300	42,588.651	22.48	0.2852	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			226,001.09300	225,718.651	22.48	0.7148	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			42,097.49870	42,414.496	22.49	0.2842	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			226,827.49870	226,544.496	22.49	0.7158	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			41,924.73180	42,241.169	22.51	0.2832	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			227,654.73180	227,371.169	22.51	0.7168	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>182,469.30</b>	<b>13</b>	<b>511</b>
£ / R	On 27/10/2016	Foreign Exchange Future			16.93080		16.99900			0.0000	1,557,633.60	92	0	
£ / R	On 02/12/2016	Foreign Exchange Future			17.04660		17.02950			0.0000	596,631.00	35	35	
£ / R	On 19/12/2016	Foreign Exchange Future			17.10970		17.18770			0.0000	2,942,868.40	172	51,955	
£ / R	On 13/03/2017	Foreign Exchange Future			17.42710		17.50380			0.0000	1,742,710.00	100	7,774	
£ / R	On 25/04/2017	Foreign Exchange Future			17.58860		17.66570			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			17.79240		17.87060			0.0000	0.00	0	19,955	
£ / R	On 18/12/2017	Foreign Exchange Future			18.29670		18.37830			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>6,839,843.00</b>	<b>399</b>	<b>79,792</b>
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Call			0.02560	0.000	14.01	0.0000	0.00	0	0	
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Put			2,221.02560	2,289.200	14.01	1.0000	0.00	0	0	
£ / R	On 02/12/2016	Foreign Exchange Option	17.02	Call			0.00000	443.837	20.17	0.5225	0.00	0	0	
£ / R	On 02/12/2016	Foreign Exchange Option	17.02	Put			0.00000	417.237	20.17	0.4775	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Call			763.88600	701.810	19.73	0.6226	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Put			336.18600	352.110	19.73	0.3774	0.00	0	1,050	
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Call			570.69610	516.769	20.25	0.5093	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Put			512.99610	537.069	20.25	0.4907	0.00	0	4,885	
£ / R	On 19/12/2016	Foreign Exchange Option	17.30	Call			497.05760	447.990	20.57	0.4594	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	22.65	Put			5,478.25550	5,552.758	33.54	0.9835	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	23.01	Call			11.43090	8.787	33.54	0.0121	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	23.01	Put			5,833.73090	5,909.087	33.54	0.9879	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	21.41	Put			4,241.93310	4,318.378	29.39	0.9742	0.00	0	4,885	
£ / R	On 19/12/2016	Foreign Exchange Option	22.63	Call			16.25050	12.699	33.54	0.0168	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	22.63	Put			5,458.55050	5,532.999	33.54	0.9832	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Call			0.20420	0.130	33.54	0.0002	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Put			9,752.50420	9,830.430	33.54	0.9998	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	22.65	Call			15.95550	12.458	33.54	0.0165	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	18.00	Put			1,089.03440	1,133.415	21.87	0.7146	0.00	0	1,000	
£ / R	On 19/12/2016	Foreign Exchange Option	18.41	Call			193.41050	167.212	22.57	0.2093	0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	18.41	Put			1,415.71050	1,467.512	22.57	0.7907	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	24.46	Call			2.79350	2.010	33.54	0.0031	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,275.09350	7,352.310	33.54	0.9969	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			19.63310	18.078	29.39	0.0258	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			670.40110	701.684	20.75	0.5687	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			342.24970	303.522	21.41	0.3411	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			904.54970	943.822	21.41	0.6589	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			16.10240	12.578	33.54	0.0167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,468.40240	5,542.878	33.54	0.9833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			276.73440	243.115	21.87	0.2854	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			609.35760	638.290	20.57	0.5406	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			328.08550	290.451	21.50	0.3293	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			940.38550	980.751	21.50	0.6707	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			75.95780	63.390	23.81	0.0911	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,278.25780	2,343.690	23.81	0.9089	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			458.10110	411.384	20.75	0.4313	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			24.28800	17.639	23.76	0.0199	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,280.48800	6,350.539	23.76	0.9801	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			24.64640	17.918	23.76	0.0202	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,260.84640	6,330.818	23.76	0.9798	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			24.46660	17.778	23.76	0.0200	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,270.66660	6,340.678	23.76	0.9800	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			66.45170	60.175	25.34	0.0492	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,380.75170	6,451.575	25.34	0.9508	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			6,169.40000	6,247.600		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			6,149.40000	6,227.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,159.40000	6,237.600		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			254.38030	241.242	23.00	0.1205	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,036.08030	7,104.542	23.00	0.8795	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			256.01100	242.807	23.00	0.1211	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,017.71100	7,086.107	23.00	0.8789	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			255.19440	242.023	23.00	0.1208	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,026.89440	7,095.323	23.00	0.8792	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>19,055</b>
<b>Total £ / R</b>												<b>6,839,843.00</b>	<b>399</b>	<b>98,847</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13392		0.13468			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13666		0.13742			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13989		0.14067			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14177		0.14252			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.42	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,531.60000	27,608.000	23.42	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.42	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,531.60000	28,608.000	23.42	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.42	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,531.60000	29,608.000	23.42	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			562.08250	536.863	20.46	0.4482	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			819.68250	871.163	20.46	0.5518	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			289.70960	279.238	21.99	0.2663	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,547.30960	1,613.538	21.99	0.7337	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			144.20730	141.664	23.22	0.1498	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,401.80730	2,475.964	23.22	0.8502	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			595.42600	574.007	21.57	0.3758	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,528.22600	1,585.206	21.57	0.6242	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			374.49470	362.436	22.65	0.2584	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,307.29470	2,373.636	22.65	0.7416	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			230.65390	224.941	23.45	0.1731	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,163.45390	3,236.141	23.45	0.8269	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			915.84280	881.402	22.78	0.4386	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,663.84280	1,704.802	22.78	0.5614	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			649.02620	622.377	23.66	0.3339	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,397.02620	2,445.776	23.66	0.6661	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			458.86530	437.504	24.39	0.2505	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,206.86530	3,260.904	24.39	0.7495	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.20010		15.16970			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.28670		15.27240			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.36930		15.35560			0.0000	1,460,083.50	95	52,804
€ / R	On	13/03/2017	Foreign Exchange Future			15.68650		15.67100			0.0000	0.00	0	8,287
€ / R	On	19/06/2017	Foreign Exchange Future			16.05660		16.04120			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.27230		16.25130			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.57590		16.56120			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,460,083.50</b>	<b>95</b>	<b>139,032</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			5.52190	1.075	30.33	0.0129	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			585.82190	550.975	30.33	0.9871	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			89.11720	85.510	20.97	0.1727	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,056.71720	1,038.811	20.97	0.8273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.13020	2.424	29.82	0.0046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,717.06300	1,700.049	22.23	0.8731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,635.68900	1,618.928	22.11	0.8610	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			81.75510	78.416	22.24	0.1256	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,726.15510	1,709.116	22.24	0.8744	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			80.85840	77.493	22.25	0.1243	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	17.01	Put			1,735.25840	1,718.193	22.25	0.8757	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,281.82310	1,265.179	21.21	0.7989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			91.28900	88.228	22.11	0.1390	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,446.53020	5,433.124	29.82	0.9954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.44520	0.523	29.82	0.0011	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,544.84520	6,531.223	29.82	0.9989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			82.66300	79.349	22.23	0.1269	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			152.35710	149.518	20.99	0.2202	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,196.75710	1,180.218	20.99	0.7798	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			137.42310	134.479	21.21	0.2011	0.00	0	450
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,162.40500	3,146.356	23.06	0.8804	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			124.75680	124.211	23.03	0.1208	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,143.75680	3,127.711	23.03	0.8792	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			124.07780	123.532	23.05	0.1202	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,153.07780	3,137.032	23.05	0.8798	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			123.40500	122.856	23.06	0.1196	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			277.03270	278.763	22.76	0.1881	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,425.83270	3,412.163	22.76	0.8119	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			276.03100	277.763	22.77	0.1875	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,434.83100	3,421.163	22.77	0.8125	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			278.03540	279.766	22.75	0.1888	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,416.83540	3,403.166	22.75	0.8112	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			413.13410	421.401	22.54	0.2310	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,631.83410	3,619.101	22.54	0.7690	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			411.95560	420.223	22.55	0.2304	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,640.65560	3,627.923	22.55	0.7696	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			414.32180	422.578	22.53	0.2315	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,623.02180	3,610.278	22.53	0.7685	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,393.38330	2,381.159	20.82	0.6071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			902.13320	904.638	20.83	0.3921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,400.93320	2,388.738	20.83	0.6079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			899.69090	902.225	20.84	0.3912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,408.49090	2,396.325	20.84	0.6088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			904.58330	907.059	20.82	0.3929	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,372</b>
<b>Total € / R</b>												<b>1,460,083.50</b>	<b>95</b>	<b>145,404</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.65290		10.74040			0.0000	85,223.20	8	11,954
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.80850		10.89580			0.0000	0.00	0	3,439
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.98910		11.07830			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.06640		11.15170			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.21100		11.30270			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>85,223.20</b>	<b>8</b>	<b>15,484</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			277.93510	228.616	14.33	0.5060	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			197.53510	235.716	14.33	0.4940	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			272.54480	224.261	14.36	0.4992	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			202.14480	241.361	14.36	0.5008	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			267.22200	219.972	14.39	0.4924	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			206.82200	247.072	14.39	0.5076	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			111.31240	98.718	16.61	0.1747	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,165.51240	1,240.218	16.61	0.8253	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			110.06000	97.569	16.63	0.1729	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,174.26000	1,249.069	16.63	0.8271	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			112.58020	99.880	16.59	0.1765	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,156.78020	1,231.380	16.59	0.8235	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			233.85930	215.007	16.52	0.2606	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,225.55930	1,295.907	16.52	0.7394	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			237.50700	218.343	16.48	0.2641	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,209.20700	1,279.243	16.48	0.7359	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			235.67680	216.668	16.50	0.2624	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,217.37680	1,287.568	16.50	0.7376	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,344.89130	1,409.736	16.67	0.7001	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			324.55840	304.184	16.68	0.2983	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,352.85840	1,417.784	16.68	0.7017	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			322.53600	302.249	16.70	0.2967	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,360.83600	1,425.849	16.70	0.7033	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			326.59130	306.136	16.67	0.2999	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,128.74910	1,187.115	16.46	0.5954	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			557.33000	523.648	16.43	0.4080	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,114.63000	1,172.648	16.43	0.5920	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			554.38110	520.873	16.44	0.4063	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,121.68110	1,179.873	16.44	0.5937	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			551.44910	518.115	16.46	0.4046	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>85,223.20</b>	<b>8</b>	<b>15,484</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.48870		10.52730			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.67020		10.70850			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.88120		10.92090			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			4.69600	4.030	20.72	0.0142	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,987.39600	2,025.330	20.72	0.9858	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			4.59750	3.944	20.74	0.0139	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,997.29750	2,035.244	20.74	0.9861	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			4.50110	3.860	20.76	0.0136	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,007.20110	2,045.160	20.76	0.9864	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			48.70980	47.739	19.99	0.0838	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,070.20980	2,107.539	19.99	0.9162	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
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			48.21800	47.266	20.01	0.0831	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,079.71800	2,117.066	20.01	0.9169	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			47.73160	46.798	20.03	0.0823	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,089.23160	2,126.598	20.03	0.9177	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			305.57410	296.447	17.49	0.3210	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,114.67410	1,145.247	17.49	0.6790	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			303.35940	294.306	17.51	0.3190	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,122.45940	1,153.106	17.51	0.6810	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			301.15900	292.185	17.53	0.3171	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,130.25900	1,160.985	17.53	0.6829	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			475.91760		489.65500			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.17120		14.17020			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.48090		14.47830			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.84420		14.84220			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			24.19480	24.110	24.63	0.0456	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,533.99480	2,532.910	24.63	0.9544	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			23.94320	23.867	24.66	0.0451	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,543.74320	2,542.667	24.66	0.9549	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			23.69440	23.626	24.68	0.0447	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,553.49440	2,552.426	24.68	0.9553	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,724.34510	2,718.183	22.82	0.8658	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			134.27770	130.690	22.79	0.1357	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,705.97770	2,699.790	22.79	0.8643	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			133.45960	129.884	22.80	0.1349	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,715.15960	2,708.984	22.80	0.8651	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			132.64510	129.083	22.82	0.1342	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			591.61680	583.370	20.68	0.3745	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,619.41680	1,609.170	20.68	0.6255	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			589.14030	580.908	20.69	0.3732	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,626.94030	1,616.709	20.69	0.6268	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			586.67550	578.463	20.71	0.3719	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,634.47550	1,624.263	20.71	0.6281	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Future			2.05680		2.06050			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07840		2.08300			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.10560		2.11030			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			14.61170	13.728	22.28	0.0218	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,909.61170	3,945.728	22.28	0.9782	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			14.02040	13.170	22.57	0.0208	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,009.02040	4,045.170	22.57	0.9792	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.47300	12.653	22.86	0.0198	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,108.47300	4,144.653	22.86	0.9802	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			120.11970	119.358	21.27	0.0984	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,090.11970	4,135.358	21.27	0.9016	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			114.48840	113.837	21.37	0.0943	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,184.48840	4,229.837	21.37	0.9057	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			109.14830	108.602	21.46	0.0903	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,279.14830	4,324.602	21.46	0.9097	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,051.99260	2,085.947	18.79	0.6312	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			728.98840	716.481	18.88	0.3586	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,125.98840	2,160.481	18.88	0.6414	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			703.91570	691.925	18.96	0.3486	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,200.91570	2,235.925	18.96	0.6514	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			754.99260	741.947	18.79	0.3688	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05180		2.05520			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			194.68140	184.282	19.31	0.2657	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			942.68140	966.281	19.31	0.7343	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			243.52630	231.021	18.93	0.3188	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			791.52630	813.021	18.93	0.6812	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			217.86080	206.440	19.12	0.2914	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			865.86080	888.440	19.12	0.7086	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.06980		2.06800			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11240		2.11030			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			17.43160	21.479	25.00	0.0292	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
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,237.43160	4,223.479	25.00	0.9708	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			19.13960	22.715	24.32	0.0314	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,039.13960	4,024.715	24.32	0.9686	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			18.25410	22.075	24.66	0.0302	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,138.25410	4,124.075	24.66	0.9698	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			350.11450	358.759	18.21	0.2648	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,047.11450	2,034.759	18.21	0.7352	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			387.75340	396.906	17.98	0.2884	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,884.75340	1,872.906	17.98	0.7116	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			368.42720	377.327	18.09	0.2763	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,965.42720	1,953.327	18.09	0.7237	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.81060		1.80970			0.0000	0.00	0	14,390
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84160		1.84070			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87740		1.87630			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>14,390</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			39.49380	38.673	25.10	0.0546	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,142.49380	3,132.673	25.10	0.9454	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			36.40210	35.622	25.27	0.0506	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,239.40210	3,229.622	25.27	0.9494	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			33.57240	32.831	25.44	0.0469	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,336.57240	3,326.831	25.44	0.9531	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			215.51470	217.417	23.45	0.1651	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,208.51470	3,201.417	23.45	0.8349	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			206.18120	208.065	23.58	0.1587	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,299.18120	3,292.065	23.58	0.8413	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			197.31380	199.174	23.71	0.1526	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,390.31380	3,383.174	23.71	0.8474	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			812.61840	815.937	20.49	0.4046	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,849.61840	1,841.937	20.49	0.5954	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			869.10610	872.398	20.25	0.4271	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,706.10610	1,698.398	20.25	0.5729	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			840.33440	843.635	20.37	0.4157	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,777.33440	1,769.635	20.37	0.5843	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>14,390</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13720		0.13710			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13720		0.13710			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13740		0.13730			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
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.98190		10.03460			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.11920		10.17170			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.27890		10.33300			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			45.64340	38.981	18.03	0.1191	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			861.04340	907.081	18.03	0.8809	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			44.68660	38.146	18.06	0.1169	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			870.08660	916.246	18.06	0.8831	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			43.74970	37.330	18.09	0.1147	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			879.14970	925.430	18.09	0.8853	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			133.99490	125.552	17.60	0.2131	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,052.29490	1,096.352	17.60	0.7869	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			132.49370	124.151	17.62	0.2110	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,060.79370	1,104.951	17.62	0.7890	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			131.01050	122.714	17.64	0.2089	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,069.31050	1,113.514	17.64	0.7911	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			325.00440	309.627	17.14	0.3503	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			932.00440	970.727	17.14	0.6497	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			322.46790	307.222	17.16	0.3480	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			939.46790	978.322	17.16	0.6520	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			319.95550	304.833	17.18	0.3458	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			946.95550	985.934	17.18	0.6542	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31870		1.31680			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33080		1.32870			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34660		1.34440			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			832.00000	813.000		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			932.00000	913.000		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			1,032.00000	1,013.000		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			913.00000	892.000		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

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	13/03/2017	Foreign Exchange Option	1.43	Put			1,013.00000	992.000		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			1,113.00000	1,092.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			456.00000	434.000		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			556.00000	534.000		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			356.00000	334.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.21900		1.22490			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22140		1.22730			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22380		1.22970			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.09500		1.09440			0.0000	0.00	0	42
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.09940		1.09880			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.10440		1.10380			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>42</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>42</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,992.18000		24,016.79000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future			10.06300		10.10500			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.23350		10.27520			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			8.12190	6.772	20.71	0.0234	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,713.12190	1,753.772	20.71	0.9766	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			7.94240	6.616	20.73	0.0229	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,722.94240	1,763.616	20.73	0.9771	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			7.76650	6.464	20.75	0.0224	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,732.76650	1,773.464	20.75	0.9776	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			187.46310	178.534	17.81	0.2745	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			902.26310	935.034	17.81	0.7255	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			185.48040	176.642	17.83	0.2721	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			910.28040	943.142	17.83	0.7279	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			183.51970	174.770	17.86	0.2696	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			918.31970	951.270	17.86	0.7304	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.46930		4.49920			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.46360		4.49550			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			2.78020	2.314	20.80	0.0184	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			793.58020	823.014	20.80	0.9816	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			2.66800	2.222	20.88	0.0177	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			803.46800	832.922	20.88	0.9823	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			2.56090	2.134	20.95	0.0171	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			813.36090	842.834	20.95	0.9829	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			61.31420	55.747	16.90	0.2207	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			425.81420	452.147	16.90	0.7793	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			59.62140	54.219	16.95	0.2155	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			434.12140	460.619	16.95	0.7845	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			57.97530	52.734	16.99	0.2105	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			442.47530	469.134	16.99	0.7895	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40780		1.39170			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36290		1.34790			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30640		1.29400			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,660,020,184.70</b>	<b>118,393</b>	<b>990,109</b>
<b>Total Options</b>												<b>7,300,250.00</b>	<b>100,000</b>	<b>2,449,274</b>
<b>Grand Total:</b>												<b>1,667,320,434.70</b>	<b>218,393</b>	<b>3,439,383</b>