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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/11/2016 Foreign Exchange Future			13.58000		13.54410			0.0000	209,132,000.00	15,400	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.56840		13.54410			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.57640		13.55510			0.0000	149,340.40	11	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.58430		13.56320			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.59790		13.57660			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.60060		13.57930			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.60330		13.58200			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.63320		13.61150			0.0000	0.00	0	6,970
\$ / R On 06/12/2016 Foreign Exchange Future			13.65510		13.63360			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.67210		13.65070			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.67500		13.65350			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.67780		13.65630			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.68070		13.65920			0.0000	164,168.40	12	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.69210		13.67050			0.0000	726,352,212.90	53,049	399,017
\$ / R On 21/12/2016 Foreign Exchange Future			13.69780		13.67620			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.72060		13.69890			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.73740		13.71570			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			13.76110		13.73940			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.77420		13.75260			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.78730		13.76570			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.79260		13.77100			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	27/01/2017	Foreign Exchange Future			13.79790		13.77620			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			13.80840		13.78680			0.0000	0.00	0	17
\$ / R	On	13/03/2017	Foreign Exchange Future			13.91780		13.89630			0.0000	468,988,106.60	33,697	108,258
\$ / R	On	12/04/2017	Foreign Exchange Future			13.99810		13.97650			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.02210		14.00060			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.03280		14.01120			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.18080		14.15920			0.0000	1,304,633.60	92	150,327
\$ / R	On	12/07/2017	Foreign Exchange Future			14.24280		14.22110			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.26700		14.24530			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.42460		14.40350			0.0000	0.00	0	4,150
\$ / R	On	23/10/2017	Foreign Exchange Future			14.51790		14.49730			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.71820		14.69970			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.06390		15.04690			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.40950		15.39420			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,406,090,461.90</b>	<b>102,261</b>	<b>678,306</b>
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			42.02270	0.000	24.65	0.0000	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			127.92270	50.000	24.65	1.0000	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			20.36800	0.000	24.65	0.0000	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			226.26800	170.000	24.65	1.0000	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			32.26960	28.025	29.00	0.2344	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			208.16960	179.625	29.00	0.7656	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			13.08290	9.599	33.78	0.0874	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			368.98290	341.199	33.78	0.9126	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1.46870	1.655	31.56	0.0091	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,396.36870	1,375.255	31.56	0.9909	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.07060	0.037	40.17	0.0002	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,744.97060	2,723.637	40.17	0.9998	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.07540	0.043	41.34	0.0002	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,804.97540	2,783.643	41.34	0.9998	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			45.89130	37.622	22.69	0.1520	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			582.69130	553.322	22.69	0.8480	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			19.62660	14.226	24.14	0.0643	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			856.42660	829.926	24.14	0.9357	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			80.72920	70.923	21.85	0.2571	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			417.52920	386.623	21.85	0.7429	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			61.09680	51.912	22.27	0.1992	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			497.89680	467.612	22.27	0.8008	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			6.80070	4.367	26.60	0.0211	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,243.60070	1,220.067	26.60	0.9789	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			39.67590	31.925	22.90	0.1321	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			626.47590	597.625	22.90	0.8679	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			29.53460	22.863	23.32	0.0988	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			716.33460	688.563	23.32	0.9012	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			175.71350	167.663	20.60	0.4922	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			212.51350	183.363	20.60	0.5078	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		120.55310	110.775	21.23	0.3643	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		307.35310	276.475	21.23	0.6357	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		105.73190	95.784	21.44	0.3259	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		342.53190	311.484	21.44	0.6741	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		208.18860	200.537	20.33	0.4843	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		261.58860	232.637	20.33	0.5157	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		136.25530	127.668	21.16	0.3376	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		416.95530	387.068	21.16	0.6624	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		431.00450	432.701	19.58	0.7402	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		109.00450	89.401	19.58	0.2598	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		3.29810	2.860	28.06	0.0107	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,021.29810	1,999.560	28.06	0.9893	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		1.61940	1.314	40.21	0.0038	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,509.61940	3,488.014	40.21	0.9962	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,814.14920	1,835.433	22.32	0.9920	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		2.64920	2.233	22.32	0.0080	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		351.97780	353.024	19.12	0.5850	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		240.47780	219.824	19.12	0.4150	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.08140	0.076	36.50	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,788.58140	5,766.876	36.50	0.9998	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call		360.36150	360.331	19.73	0.5385	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put		326.76150	305.231	19.73	0.4615	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call		133.35380	129.070	21.95	0.2431	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put		849.75380	823.970	21.95	0.7569	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		93.49670	89.004	22.58	0.1673	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,192.79670	1,166.904	22.58	0.8327	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		155.60330	150.929	21.49	0.2599	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		872.10330	845.929	21.49	0.7401	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,063.92740	1,079.093	18.31	0.9010	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		47.62740	41.293	18.31	0.0990	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,055.19520	1,070.241	18.31	0.8987	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		48.89520	42.441	18.31	0.1013	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,046.48920	1,061.416	18.32	0.8964	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		50.18920	43.616	18.32	0.1036	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		280.51770	276.954	20.76	0.4073	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		571.31770	546.254	20.76	0.5927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call		0.00000	13,492.100	28.12	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put		0.00000	0.000	28.12	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		1,880.71210	1,901.399	21.00	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.21210	9.299	21.00	0.0232	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,211.56410	1,227.940	18.57	0.9171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		41.06410	35.840	18.57	0.0829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		798.78350	808.066	18.72	0.7875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		128.28350	115.966	18.72	0.2125	0.00	0	169,885
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		597.59930	602.208	19.16	0.6747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		227.09930	210.108	19.16	0.3253	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	12.59	Call			1,132.02170	1,147.444	18.60	0.8993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			51.52170	45.344	18.60	0.1007	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			995.64330	1,009.164	18.65	0.8617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			75.14330	67.064	18.65	0.1383	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			567.68750	571.558	19.23	0.6546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			247.18750	229.458	19.23	0.3454	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			647.63590	653.462	19.04	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			197.13590	181.362	19.04	0.2937	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			603.70810	608.467	19.14	0.6787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			223.20810	206.367	19.14	0.3213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			410.18120	410.124	19.66	0.5314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			389.68120	368.024	19.66	0.4686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			591.53260	595.993	19.17	0.6707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			231.03260	213.893	19.17	0.3293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			573.58620	577.602	19.21	0.6586	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			243.08620	225.502	19.21	0.3414	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			360.44810	357.958	19.92	0.4831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			459.94810	435.858	19.92	0.5169	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			538.82920	541.981	19.30	0.6342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			268.32920	249.881	19.30	0.3658	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			484.25980	486.044	19.44	0.5931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			313.75980	293.944	19.44	0.4069	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			256.17710	251.770	20.78	0.3696	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			665.67710	639.670	20.78	0.6304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			388.77340	386.908	19.73	0.5111	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			418.27340	394.808	19.73	0.4889	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			368.34940	366.029	19.87	0.4910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			447.84940	423.929	19.87	0.5090	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			244.99700	240.435	20.89	0.3563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			694.49700	668.335	20.89	0.6437	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			280.00580	275.968	20.56	0.3971	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			609.50580	583.868	20.56	0.6029	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			264.87950	260.602	20.70	0.3797	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			644.37950	618.502	20.70	0.6203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			216.61260	211.714	21.20	0.3217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			776.11260	749.614	21.20	0.6783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			253.33640	248.890	20.81	0.3662	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			672.83640	646.790	20.81	0.6338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			250.52760	246.041	20.84	0.3629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			680.02760	653.941	20.84	0.6371	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			193.60150	188.505	21.47	0.2926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			853.10150	826.405	21.47	0.7074	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			229.09690	224.335	21.06	0.3371	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			738.59690	712.235	21.06	0.6629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			224.02200	219.203	21.11	0.3309	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			753.52200	727.103	21.11	0.6691	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			178.88010	173.763	21.67	0.2735	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			908.38010	881.663	21.67	0.7265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			211.80470	206.861	21.25	0.3157	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			791.30470	764.761	21.25	0.6843	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			200.24030	195.195	21.39	0.3011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			829.74030	803.095	21.39	0.6989	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			157.91860	152.674	21.96	0.2455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			997.41860	970.574	21.96	0.7545	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			191.43830	186.326	21.50	0.2898	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			860.93830	834.226	21.50	0.7102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			180.91790	175.797	21.64	0.2762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			900.41790	873.697	21.64	0.7238	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			133.24960	127.964	22.36	0.2113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,122.74960	1,095.864	22.36	0.7887	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			169.02860	163.843	21.80	0.2604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			948.52860	921.744	21.80	0.7396	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			159.71870	154.482	21.93	0.2479	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			989.21870	962.382	21.93	0.7521	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			113.77320	108.556	22.73	0.1833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,243.27320	1,216.456	22.73	0.8167	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			142.61250	137.327	22.20	0.2244	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			1,072.11250	1,045.227	22.20	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			137.85100	132.562	22.28	0.2178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,097.35100	1,070.462	22.28	0.7822	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			100.54680	95.441	23.02	0.1638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,340.04680	1,313.341	23.02	0.8362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			128.80610	123.529	22.44	0.2050	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,148.30610	1,121.429	22.44	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			127.35970	122.085	22.46	0.2029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,156.85970	1,129.985	22.46	0.7971	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			80.89930	76.271	23.50	0.1344	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,510.39930	1,484.171	23.50	0.8656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			111.23970	106.042	22.78	0.1796	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,260.73970	1,233.942	22.78	0.8204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			106.34770	101.188	22.89	0.1724	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,295.84770	1,269.088	22.89	0.8276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			65.60850	61.204	23.89	0.1106	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,675.10850	1,649.104	23.89	0.8894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			92.97480	87.960	23.20	0.1524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,402.47480	1,375.860	23.20	0.8476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			90.92250	85.937	23.26	0.1493	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,420.42250	1,393.837	23.26	0.8507	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			50.88800	46.835	24.37	0.0871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,880.38800	1,854.735	24.37	0.9129	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			72.00010	67.487	23.72	0.1206	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,601.50010	1,575.387	23.72	0.8794	0.00	0	6,985

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	15.21	Call			71.16740	66.667	23.74	0.1194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,610.66740	1,584.567	23.74	0.8806	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			36.17140	32.652	25.02	0.0627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,165.67140	2,140.552	25.02	0.9373	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			57.09890	52.879	24.15	0.0971	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,786.59890	1,760.779	24.15	0.9029	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			52.07170	47.984	24.33	0.0890	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,861.57170	1,835.884	24.33	0.9110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			33.81350	30.403	25.16	0.0587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,223.31350	2,198.303	25.16	0.9413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			46.96480	43.032	24.52	0.0806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,946.46480	1,920.932	24.52	0.9194	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			41.43010	37.694	24.76	0.0715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,050.93010	2,025.594	24.76	0.9285	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			23.22540	20.407	25.90	0.0406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,552.72540	2,528.307	25.90	0.9594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			35.76670	32.265	25.05	0.0620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,175.26670	2,150.165	25.05	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			34.19470	30.766	25.13	0.0594	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,213.69470	2,188.666	25.13	0.9406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			16.98650	14.942	26.47	0.0303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,816.48650	2,792.842	26.47	0.9697	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			28.92850	25.767	25.46	0.0504	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,358.42850	2,333.667	25.46	0.9496	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			25.62470	22.655	25.70	0.0447	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,465.12470	2,440.555	25.70	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			12.46470	11.264	26.80	0.0234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,031.96470	3,009.164	26.80	0.9766	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			20.62020	17.980	26.14	0.0360	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,660.12020	2,635.880	26.14	0.9640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			18.72610	16.226	26.33	0.0327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,748.22610	2,724.126	26.33	0.9673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			10.21730	9.418	27.00	0.0198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,169.71730	3,147.318	27.00	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			15.61750	13.832	26.56	0.0282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,875.11750	2,851.732	26.56	0.9718	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			15.18480	13.481	26.59	0.0276	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,894.68480	2,871.381	26.59	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			8.48520	7.983	27.20	0.0170	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,297.98520	3,275.883	27.20	0.9830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			11.28720	10.299	26.90	0.0215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,100.78720	3,078.199	26.90	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			11.12810	10.168	26.91	0.0212	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,110.62810	3,088.068	26.91	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			3.88530	4.057	28.00	0.0090	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,833.38530	3,811.957	28.00	0.9910	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	16.91	Call		9.11490	8.506	27.12	0.0180	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,248.61490	3,226.406	27.12	0.9820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		8.60770	8.084	27.18	0.0172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,288.10770	3,265.984	27.18	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		2.94360	3.212	28.28	0.0072	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		4,022.44360	4,001.112	28.28	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		8.01230	7.588	27.26	0.0162	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,337.51230	3,315.488	27.26	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		4.56020	4.649	27.83	0.0102	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,724.06020	3,702.549	27.83	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		1.66230	1.901	28.44	0.0044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,361.16230	4,339.801	28.44	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		3.82910	4.007	28.01	0.0089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,843.32910	3,821.907	28.01	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		3.07570	3.332	28.23	0.0075	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,992.57570	3,971.232	28.23	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		1.41920	1.628	28.44	0.0038	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,450.91920	4,429.528	28.44	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		2.81710	3.096	28.32	0.0070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		4,052.31710	4,030.996	28.32	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		1.75180	2.001	28.44	0.0047	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,331.25180	4,309.901	28.44	0.9953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		0.34900	0.411	28.44	0.0011	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,219.84900	5,198.311	28.44	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		1.57720	1.806	28.44	0.0042	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,391.07720	4,369.705	28.44	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		1.47010	1.685	28.44	0.0040	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,430.97010	4,409.585	28.44	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		0.21320	0.254	28.44	0.0007	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,479.71320	5,458.153	28.44	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		0.84550	0.979	28.44	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,740.34550	4,718.879	28.44	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		0.78640	0.912	28.44	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,780.28640	4,758.812	28.44	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		0.06610	0.080	28.44	0.0002	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		6,079.56610	6,057.980	28.44	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		0.29460	0.348	28.44	0.0009	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,309.79460	5,288.248	28.44	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		0.28370	0.335	28.44	0.0009	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,329.78370	5,308.235	28.44	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.03410	0.042	28.44	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,409.53410	6,387.942	28.44	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		0.17600	0.210	28.44	0.0006	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,579.67600	5,558.110	28.44	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		0.07300	0.089	28.44	0.0003	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		6,029.57300	6,007.989	28.44	0.9997	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	20.36	Call		0.01920	0.024	28.44	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,689.51920	6,667.924	28.44	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		0.05870	0.072	28.44	0.0002	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,139.55870	6,117.972	28.44	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.04430	0.054	28.44	0.0002	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,279.54430	6,257.954	28.44	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.00500	0.006	28.44	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,329.50500	7,307.906	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.02900	0.036	28.44	0.0001	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,489.52900	6,467.936	28.44	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		0.02180	0.027	28.44	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,629.52180	6,607.927	28.44	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00010	0.000	28.44	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,339.50010	9,317.900	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.00770	0.010	28.44	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		7,129.50770	7,107.910	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.00620	0.008	28.44	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,229.50620	7,207.908	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	28.44	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,269.50000	13,247.900	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.00300	0.004	28.44	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,569.50300	7,547.904	28.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.00260	0.003	28.44	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,629.50260	7,607.903	28.44	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		230.12910	225.186	21.07	0.3330	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		763.92910	737.386	21.07	0.6670	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		200.84670	194.678	21.24	0.2818	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		961.94670	934.078	21.24	0.7182	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		313.01010	307.751	20.08	0.3945	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		697.31010	670.351	20.08	0.6055	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		399.46850	394.486	19.55	0.4553	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		610.06850	583.386	19.55	0.5447	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		56.18740	51.647	24.58	0.0789	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,486.78740	2,460.547	24.58	0.9211	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		314.19620	307.224	20.17	0.3669	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		841.59620	813.024	20.17	0.6331	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		398.85690	392.378	19.54	0.4350	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		693.15690	665.078	19.54	0.5650	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		394.20350	387.398	19.63	0.4265	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		723.20350	694.798	19.63	0.5735	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		91.45490	85.789	23.55	0.1173	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,210.45490	2,183.189	23.55	0.8827	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		312.09450	304.301	20.31	0.3490	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		945.89450	916.401	20.31	0.6510	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		513.24650	508.211	18.96	0.5178	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		537.04650	510.311	18.96	0.4822	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			458.05420	451.546	19.26	0.4680	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			651.25420	623.146	19.26	0.5320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			499.27460	494.469	19.76	0.4330	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			902.97460	876.669	19.76	0.5670	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			468.17340	463.005	19.94	0.4114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			971.87340	945.205	19.94	0.5886	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			207.92160	202.113	22.42	0.2043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,011.62160	1,984.313	22.42	0.7957	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			279.21490	273.086	21.61	0.2649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,612.91490	1,585.286	21.61	0.7351	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			260.97800	254.887	21.82	0.2496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,704.67800	1,677.087	21.82	0.7504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			151.12280	145.941	23.28	0.1530	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,474.82280	2,448.141	23.28	0.8470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			257.67430	251.593	21.85	0.2468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,721.37430	1,693.794	21.85	0.7532	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			238.77810	232.772	22.05	0.2309	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,822.47810	1,794.972	22.05	0.7691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			90.35580	86.421	25.76	0.0917	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,504.05580	3,478.621	25.76	0.9083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			202.79690	197.029	22.48	0.1998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,046.49690	2,019.229	22.48	0.8002	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			195.36830	189.663	22.58	0.1932	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,099.06830	2,071.863	22.58	0.8068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			35.26540	33.102	27.80	0.0377	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,138.96540	5,115.302	27.80	0.9623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			111.62150	107.150	24.21	0.1152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,965.32150	2,939.350	24.21	0.8848	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			101.16400	96.943	24.90	0.1037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,204.86400	3,179.143	24.90	0.8963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			5.02850	4.509	27.80	0.0063	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,528.72850	7,506.709	27.80	0.9937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			54.19140	51.349	27.80	0.0553	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,587.89140	4,563.549	27.80	0.9447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			53.79040	50.961	27.80	0.0549	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,597.49040	4,573.161	27.80	0.9451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,140.80050	1,147.306	17.85	0.7547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			244.50050	229.506	17.85	0.2453	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			26.30280	24.527	27.80	0.0290	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,510.00280	5,486.727	27.80	0.9710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			5.84710	5.263	27.80	0.0073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,349.54710	7,327.463	27.80	0.9927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,774.57080	1,790.051	17.72	0.9014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			78.27080	72.251	17.72	0.0986	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,518.55260	1,530.418	17.59	0.8574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			122.25260	112.618	17.59	0.1426	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			567.81280	563.906	19.38	0.4787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			771.51280	746.106	19.38	0.5213	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			399.05200	393.231	20.42	0.3609	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,152.75200	1,125.431	20.42	0.6391	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			835.62920	836.620	18.40	0.6296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			439.32920	418.820	18.40	0.3704	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			711.87270	710.409	18.78	0.5651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			565.57270	542.608	18.78	0.4349	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			259.32180	253.236	21.84	0.2482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,713.02180	1,685.436	21.84	0.7518	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			143.47020	139.554	24.39	0.1310	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,186.97020	3,161.454	24.39	0.8690	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			732.06230	731.219	19.05	0.5361	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			705.56230	683.119	19.05	0.4639	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			625.93210	623.837	19.64	0.4665	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			935.33210	911.736	19.64	0.5335	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			188.82320	184.805	23.50	0.1642	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,847.62320	2,822.005	23.50	0.8358	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			842.34110	843.033	18.76	0.5768	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			631.14110	610.233	18.76	0.4232	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			715.08680	713.943	19.24	0.5123	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			803.88680	781.143	19.24	0.4877	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			428.59940	424.795	20.94	0.3392	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,477.39940	1,451.995	20.94	0.6608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			893.93620	895.663	19.21	0.5434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			844.73620	824.863	19.21	0.4566	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			865.74460	867.164	19.32	0.5307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			886.54460	866.364	19.32	0.4693	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			846.13320	847.357	19.40	0.5217	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			916.93320	896.557	19.40	0.4783	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			626.99240	625.872	20.41	0.4128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,357.79240	1,335.072	20.41	0.5872	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			481.95140	479.504	21.41	0.3305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,822.75140	1,798.704	21.41	0.6695	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			479.92830	477.467	21.43	0.3293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,830.72830	1,806.667	21.43	0.6707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			477.91150	475.437	21.44	0.3281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,838.71150	1,814.637	21.44	0.6719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			475.90900	473.422	21.46	0.3269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,846.70900	1,822.622	21.46	0.6731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			426.67230	424.331	21.82	0.2980	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,047.47230	2,023.531	21.82	0.7020	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			412.11210	409.658	21.93	0.2892	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,112.91210	2,088.859	21.93	0.7108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			371.77840	369.038	22.26	0.2644	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,312.57840	2,288.238	22.26	0.7356	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		347.45900	344.569	22.48	0.2491	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,448.25900	2,423.769	22.48	0.7509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		286.30450	283.111	23.13	0.2094	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,857.10450	2,832.311	23.13	0.7906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		193.05260	188.706	25.68	0.1398	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,083.85260	4,057.906	25.68	0.8602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		188.50000	184.169	25.90	0.1362	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,179.30000	4,153.369	25.90	0.8638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		997.64180	1,000.642	18.84	0.5882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		708.44180	689.842	18.84	0.4118	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		156.82240	155.047	26.53	0.1159	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,647.62240	4,624.247	26.53	0.8841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		90.26930	88.810	26.53	0.0724	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,641.06930	5,618.010	26.53	0.9276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,489.79280	1,499.959	17.91	0.7526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		330.59280	319.159	17.91	0.2474	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,016.04920	1,019.274	18.78	0.5958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		686.84920	668.474	18.78	0.4042	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,037.29930	1,041.328	18.97	0.5834	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		766.19930	748.528	18.97	0.4166	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		231.55650	227.173	25.28	0.1582	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,990.45650	3,964.373	25.28	0.8418	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		819.38770	821.159	19.74	0.4849	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,134.08770	1,114.159	19.74	0.5151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		334.96000	332.802	24.60	0.1992	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,931.46000	3,908.202	24.60	0.8008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.89	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,596.50000	985,575.400	25.89	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		386.41750	384.656	23.44	0.2311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,352.91750	3,330.056	23.44	0.7689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		385.48780	383.718	23.46	0.2305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,361.98780	3,339.118	23.46	0.7695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		384.55800	382.784	23.48	0.2300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,371.05800	3,348.185	23.48	0.7700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		523.33410	522.387	22.16	0.3037	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,519.83410	2,497.787	22.16	0.6963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		459.40870	458.058	22.67	0.2707	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,855.90870	2,833.458	22.67	0.7293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		427.18150	425.653	22.97	0.2536	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,053.68150	3,031.053	22.97	0.7464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,333.99080	1,342.120	18.50	0.6401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		690.49080	677.519	18.50	0.3599	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,126.58380	1,132.242	19.19	0.5672	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		943.08380	927.642	19.19	0.4328	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,086.28490	1,091.442	19.34	0.5520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,002.78490	986.842	19.34	0.4480	0.00	0	110

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	12.75	Call			1,948.66300	1,963.673	17.47	0.7982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			295.16300	289.073	17.47	0.2018	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,783.98160	1,797.683	17.86	0.7595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			380.48160	373.083	17.86	0.2405	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,338.92190	1,347.109	18.48	0.6417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			685.42190	672.509	18.48	0.3583	0.00	0	2,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,006.54990	1,010.916	19.96	0.4990	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,319.24990	1,303.016	19.96	0.5010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			604.47920	600.400	23.12	0.2970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,194.77920	3,172.200	23.12	0.7030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			602.95340	598.871	23.13	0.2964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,203.25340	3,180.671	23.13	0.7036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			601.43850	597.347	23.14	0.2957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,211.73850	3,189.147	23.14	0.7043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			853.61980	851.032	21.56	0.4013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,153.91980	2,132.832	21.56	0.5987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			819.53880	810.560	23.26	0.3408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,262.63880	3,236.660	23.26	0.6592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			817.80350	808.817	23.28	0.3402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,270.90350	3,244.917	23.28	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			816.07350	807.079	23.29	0.3395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,279.17350	3,253.180	23.29	0.6605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,036.88560	1,022.866	23.34	0.3765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,332.68560	3,303.366	23.34	0.6235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,034.95590	1,020.937	23.35	0.3759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,340.75590	3,311.437	23.35	0.6241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,033.03150	1,019.005	23.36	0.3752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,348.83150	3,319.505	23.36	0.6248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,444.34230	2,443.857	18.77	0.7353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			690.14230	674.357	18.77	0.2647	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,397,187</b>
<b>Total \$ / R</b>												<b>1,406,090,461.90</b>	<b>102,261</b>	<b>3,075,493</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.69210		13.67050			0.0000	273,842.00	20	344
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.91780		13.89630			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.18080		14.15920			0.0000	0.00	0	56
<b>Total \$ / R MAXI Future</b>												<b>273,842.00</b>	<b>20</b>	<b>491</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			9,194.25860	8,694.240	23.23	0.1508	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			141,144.25860	138,484.240	23.23	0.8492	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			9,092.24630	8,593.676	23.26	0.1493	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			142,042.24630	139,383.676	23.26	0.8507	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			8,986.60980	8,494.327	23.28	0.1477	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			142,936.60980	140,284.327	23.28	0.8523	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			320,486.40280	317,914.255	24.90	0.8963	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	17.01	Call		10,078.14880	9,656.832	24.93	0.1032		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		321,448.14880	318,876.831	24.93	0.8968		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		10,155.06170	9,731.928	24.87	0.1041		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		319,525.06170	316,951.928	24.87	0.8959		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		10,116.40280	9,694.255	24.90	0.1037		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		33,183.54370	32,885.726	22.63	0.2391		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		254,263.54370	251,805.726	22.63	0.7609		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		33,045.75790	32,746.878	22.65	0.2382		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		255,125.75790	252,666.878	22.65	0.7618		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		32,908.31080	32,609.076	22.66	0.2373		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		255,988.31080	253,529.076	22.66	0.7627		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>273,842.00</b>	<b>20</b>	<b>491</b>
£ / R	On	02/12/2016	Foreign Exchange Future		16.68950	16.56890			0.0000		467,306.00	28	35
£ / R	On	15/12/2016	Foreign Exchange Future		16.74290	16.70800			0.0000		234,400.60	14	14
£ / R	On	19/12/2016	Foreign Exchange Future		16.75900	16.63660			0.0000		4,994,182.00	298	49,822
£ / R	On	13/03/2017	Foreign Exchange Future		17.06670	16.94260			0.0000		51,200.10	3	8,276
£ / R	On	25/04/2017	Foreign Exchange Future		17.22380	17.09800			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		17.42470	17.29750			0.0000		400,768.10	23	19,978
£ / R	On	18/12/2017	Foreign Exchange Future		18.15530	18.02690			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>6,147,856.80</b>	<b>366</b>	<b>78,198</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call		235.01660	262.166	20.73	0.3843	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put		686.11660	592.666	20.73	0.6157	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call		0.00000	485.359	20.02	0.5286	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put		0.00000	442.459	20.02	0.4714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call		924.18150	1,007.329	18.81	0.7924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put		177.58150	138.329	18.81	0.2076	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		4.60860	4.949	33.38	0.0077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		6,008.00860	5,885.949	33.38	0.9923	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call		31.43260	34.087	24.55	0.0556	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put		2,784.83260	2,665.087	24.55	0.9444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		0.56890	0.601	33.38	0.0011	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		7,823.96890	7,701.601	33.38	0.9989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.02540	0.026	33.38	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,303.42540	10,181.026	33.38	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call		164.50630	179.456	22.02	0.2374	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put		1,327.90630	1,220.456	22.02	0.7626	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		4.55830	4.895	33.38	0.0076	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		6,017.95830	5,895.895	33.38	0.9924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		3.05860	3.276	33.38	0.0053	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,376.45860	6,254.276	33.38	0.9947	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call		267.15140	292.487	21.06	0.3528	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put		930.55140	833.487	21.06	0.6472	0.00	0	525

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			13.39810	12.621	31.59	0.0187	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,786.79810	4,663.621	31.59	0.9813	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4.65940	5.004	33.38	0.0078	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,998.05940	5,876.004	33.38	0.9922	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			172.82780	188.655	21.93	0.2475	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,286.22780	1,179.655	21.93	0.7525	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			134.94560	146.795	22.39	0.2006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,498.34560	1,387.795	22.39	0.7994	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			89.19900	97.000	23.12	0.1404	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,862.59900	1,748.000	23.12	0.8596	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			440.76200	483.755	19.98	0.5141	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			564.16200	484.755	19.98	0.4859	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			313.53870	343.710	20.72	0.3998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			806.93870	714.710	20.72	0.6002	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			242.95230	265.747	21.26	0.3270	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			1,006.35230	906.747	21.26	0.6730	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			9.46450	9.848	23.68	0.0122	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,816.86450	6,693.148	23.68	0.9878	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			9.38510	9.764	23.68	0.0121	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,826.78510	6,703.064	23.68	0.9879	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			9.54450	9.932	23.68	0.0123	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,806.94450	6,683.232	23.68	0.9877	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			38.50060	39.799	25.24	0.0354	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,920.50060	6,795.999	25.24	0.9646	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			6,732.50000	6,605.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,742.50000	6,615.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,722.50000	6,595.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			206.58560	212.585	22.80	0.1104	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,329.68560	7,207.285	22.80	0.8896	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			205.89750	211.874	22.80	0.1101	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,338.99750	7,216.574	22.80	0.8899	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			207.27590	213.298	22.80	0.1107	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,320.37590	7,197.998	22.80	0.8893	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>20,761</b>
<b>Total £ / R</b>												<b>6,147,856.80</b>	<b>366</b>	<b>98,959</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13114		0.13033			0.0000	0.00	0	12,605
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13379		0.13297			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13695		0.13611			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13991		0.13906			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,605</b>

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	Call			0.00000	0.000	26.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,966.70000	27,886.200	26.64	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,966.70000	28,886.200	26.64	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,966.70000	29,886.200	26.64	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			415.61170	395.508	20.11	0.3765	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,118.71170	1,016.508	20.11	0.6235	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			210.72230	192.125	21.64	0.2079	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,913.82230	1,813.125	21.64	0.7921	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			104.29740	91.344	22.87	0.1090	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,807.39740	2,712.344	22.87	0.8910	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			474.44760	452.588	21.36	0.3255	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,863.54760	1,757.888	21.36	0.6745	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			293.26730	271.040	22.24	0.2139	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,682.36730	2,576.340	22.24	0.7861	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			178.41770	159.026	22.92	0.1362	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,567.51770	3,464.326	22.92	0.8638	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			793.77110	784.304	22.60	0.4120	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,887.57110	1,793.005	22.60	0.5880	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			555.75420	539.127	23.34	0.3073	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,649.55420	2,547.827	23.34	0.6927	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			382.42650	362.189	23.81	0.2234	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,476.22650	3,370.889	23.81	0.7766	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>12,605</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.05130		14.89690			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.06170		14.90690			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.14670		14.99230			0.0000	120,340,531.50	7,945	53,295
€ / R	On	13/03/2017	Foreign Exchange Future			15.45730		15.30000			0.0000	1,143,840.20	74	26,950
€ / R	On	19/06/2017	Foreign Exchange Future			15.82080		15.66060			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.16200		15.99940			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.54650		16.38270			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>121,484,371.70</b>	<b>8,019</b>	<b>158,186</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			176.48530	213.426	18.47	0.4216	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			489.58530	372.126	18.47	0.5784	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			35.27250	39.997	21.13	0.0999	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,368.37250	1,218.297	21.13	0.9001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,492.40530	1,346.853	21.13	0.8412	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			75.59590	83.199	21.36	0.1432	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,583.29590	1,436.499	21.36	0.8568	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			44.71040	49.938	22.03	0.0916	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,952.41040	1,803.238	22.03	0.9084	0.00	0	2,961

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	17.00	Put		2,046.83480	1,896.909	22.16	0.9187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		38.61530	43.019	22.17	0.0804	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,056.31530	1,906.319	22.17	0.9196	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.21400	1.299	30.76	0.0027	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,808.91400	5,654.599	30.76	0.9973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		84.70530	93.553	21.13	0.1588	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.24330	0.253	30.76	0.0006	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,907.94330	6,753.553	30.76	0.9994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		39.66020	44.205	22.15	0.0823	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,037.36020	1,887.505	22.15	0.9177	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		39.13480	43.609	22.16	0.0813	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		218.18710	233.239	21.00	0.2209	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,088.18710	1,945.939	21.00	0.7791	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		93.04340	95.120	23.24	0.0987	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,483.04340	3,327.820	23.24	0.9013	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,250.76510	1,359.357	17.25	0.7887	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		250.76510	202.057	17.25	0.2113	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		92.64120	94.686	23.26	0.0982	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,492.64120	3,337.386	23.26	0.9018	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		92.24160	94.255	23.28	0.0978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,502.24160	3,346.955	23.28	0.9022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		932.20400	1,015.095	17.45	0.6796	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		432.20400	357.795	17.45	0.3204	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		232.70090	236.448	22.99	0.1669	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,762.10090	3,605.648	22.99	0.8331	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,826.54560	1,943.243	17.31	0.8164	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		275.94560	232.443	17.31	0.1836	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		232.17520	235.888	23.02	0.1665	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,771.57520	3,615.088	23.02	0.8335	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		718.46820	762.422	19.04	0.4579	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,317.86820	1,201.622	19.04	0.5421	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		233.22620	237.009	22.97	0.1673	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,752.62620	3,596.209	22.97	0.8327	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		387.82840	389.976	22.53	0.2197	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,848.42840	3,687.976	22.53	0.7803	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		387.22480	389.331	22.56	0.2193	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,857.82480	3,697.331	22.56	0.7807	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		386.62400	388.684	22.58	0.2189	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,867.22400	3,706.684	22.58	0.7811	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,530.70630	2,399.922	20.75	0.6138	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		847.89840	881.174	20.73	0.3879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,515.19840	2,384.675	20.73	0.6121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		845.64860	878.791	20.74	0.3870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,522.94860	2,392.291	20.74	0.6130	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		843.40630	876.422	20.75	0.3862	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 € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,872</b>
<b>Total € / R</b>												<b>121,484,371.70</b>	<b>8,019</b>	<b>167,058</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.47790		10.37070			0.0000	62,867.40	6	13,015
AUS / R	On	13/03/2017	Foreign Exchange Future			10.63010		10.52210			0.0000	116,931.10	11	11,240
AUS / R	On	19/06/2017	Foreign Exchange Future			10.80740		10.69790			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.97070		10.86150			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.17170		11.06250			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>179,798.50</b>	<b>17</b>	<b>24,346</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			115.97990	144.543	14.65	0.3829	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			405.27990	326.643	14.65	0.6171	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			113.37820	141.363	14.67	0.3765	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			412.67820	333.463	14.67	0.6235	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			110.82880	138.243	14.70	0.3701	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			420.12880	340.343	14.70	0.6299	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			60.84540	69.342	16.79	0.1338	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,488.74540	1,389.242	16.79	0.8662	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			60.10970	68.489	16.81	0.1323	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,498.00970	1,398.389	16.81	0.8677	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			61.59090	70.207	16.77	0.1353	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,479.49090	1,380.107	16.77	0.8647	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			153.62410	170.364	16.66	0.2209	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,525.72410	1,432.964	16.66	0.7791	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			156.19310	173.223	16.63	0.2241	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,508.29310	1,415.823	16.63	0.7759	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			154.90270	171.787	16.65	0.2225	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,517.00270	1,424.387	16.65	0.7775	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,564.06400	1,476.670	16.77	0.7194	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			253.90760	275.570	16.78	0.2791	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,572.40760	1,484.870	16.78	0.7209	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			252.26330	273.781	16.80	0.2775	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,580.76330	1,493.081	16.80	0.7225	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			255.56400	277.370	16.77	0.2806	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,284.15720	1,205.312	16.44	0.6043	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			471.61970	502.337	16.41	0.3991	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,269.11970	1,190.637	16.41	0.6009	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			469.13100	499.664	16.43	0.3974	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,276.63100	1,197.964	16.43	0.6026	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			466.65720	497.012	16.44	0.3957	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>179,798.50</b>	<b>17</b>	<b>24,346</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.22980		10.19520			0.0000	0.00	0	5,806

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.40660		10.37190			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.61210		10.57660			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			2.70590	2.426	22.95	0.0087	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,317.50590	2,282.626	22.95	0.9913	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.69670	2.419	23.02	0.0087	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,327.49670	2,292.619	23.02	0.9913	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.68770	2.411	23.09	0.0087	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,337.48770	2,302.611	23.09	0.9913	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			31.26440	29.931	20.44	0.0573	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,389.36440	2,353.331	20.44	0.9427	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			30.99020	29.636	20.46	0.0568	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,399.09020	2,363.036	20.46	0.9432	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			30.71970	29.344	20.49	0.0563	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,408.81970	2,372.744	20.49	0.9437	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			218.64530	223.237	17.86	0.2625	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,372.04530	1,341.137	17.86	0.7375	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			216.94750	221.496	17.88	0.2608	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,380.34750	1,349.396	17.88	0.7392	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			215.26380	219.769	17.89	0.2591	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,388.66380	1,357.669	17.89	0.7409	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			702.10070		734.44680			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.00660		13.85010			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.31010		14.15030			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.66810		14.50470			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			14.41770	14.856	25.17	0.0309	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,844.31770	2,688.256	25.17	0.9691	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			14.36000	14.708	25.20	0.0306	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,854.26000	2,698.108	25.20	0.9694	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			14.30280	14.563	25.22	0.0303	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,864.20280	2,707.963	25.22	0.9697	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,010.89450	2,860.918	22.84	0.8878	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			92.74900	102.322	22.82	0.1135	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,992.44900	2,842.222	22.82	0.8865	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			91.96800	101.667	22.83	0.1128	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,001.66800	2,851.567	22.83	0.8872	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			91.19450	101.018	22.84	0.1122	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			475.85120	510.064	20.67	0.3454	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,841.15120	1,711.964	20.67	0.6546	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			473.81040	507.847	20.69	0.3441	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,849.11040	1,719.747	20.69	0.6559	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			471.77570	505.637	20.70	0.3428	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,857.07570	1,727.537	20.70	0.6572	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>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.01370		2.00780			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.03480		2.02890			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.06080		2.05490			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			9.01730	8.386	24.11	0.0139	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,431.01730	4,371.386	24.11	0.9861	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			8.80360	8.192	24.46	0.0135	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,530.80360	4,471.192	24.46	0.9865	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			8.60600	8.013	24.81	0.0130	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,630.60600	4,571.013	24.81	0.9870	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			79.84160	78.319	21.44	0.0708	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,590.84160	4,530.319	21.44	0.9292	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			76.49110	75.009	21.57	0.0679	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,687.49110	4,627.009	21.57	0.9321	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			73.31250	71.871	21.69	0.0651	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,784.31250	4,723.871	21.69	0.9349	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,581.93590	2,527.411	18.96	0.7047	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			571.41970	576.512	18.79	0.3140	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,422.41970	2,368.512	18.79	0.6860	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			551.06020	555.808	18.88	0.3046	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,502.06020	2,447.808	18.88	0.6954	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			530.93590	535.411	18.96	0.2953	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			2.00880		2.00260			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	Put			1,353.34540	1,290.125	19.79	0.8558	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			104.30110	103.778	19.46	0.1835	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,178.30110	1,115.778	19.46	0.8165	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			91.02530	90.103	19.62	0.1629	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,265.02530	1,202.103	19.62	0.8371	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			79.34540	78.125	19.79	0.1442	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			2.04060		2.01980			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.08270		2.06150			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	Put			4,714.56030	4,506.476	25.75	0.9814	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.08950	13.071	25.04	0.0198	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,515.08950	4,307.071	25.04	0.9802	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			12.81500	12.762	25.40	0.0192	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,614.81500	4,406.762	25.40	0.9808	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			12.56030	12.476	25.75	0.0186	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			238.97650	268.509	18.08	0.2182	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,423.97650	2,241.509	18.08	0.7818	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			268.36170	299.320	17.85	0.2396	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,253.36170	2,072.320	17.85	0.7604	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			253.24490	283.473	17.96	0.2287	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,338.24490	2,156.473	17.96	0.7713	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			1.76600		1.76330			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79630		1.79350			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83120		1.82810			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			18.70970	16.735	25.63	0.0275	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,585.70970	3,556.735	25.63	0.9725	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			17.24640	15.430	25.84	0.0254	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,684.24640	3,655.430	25.84	0.9746	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			15.91250	14.242	26.05	0.0235	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,782.91250	3,754.242	26.05	0.9765	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			155.70570	151.294	23.87	0.1255	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,620.70570	3,588.294	23.87	0.8745	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			149.01750	144.718	24.00	0.1204	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,714.01750	3,681.718	24.00	0.8796	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			144.78950	140.542	24.24	0.1166	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,809.78950	3,777.542	24.24	0.8834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			645.55370	646.816	20.79	0.3480	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,164.55370	2,134.816	20.79	0.6520	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			690.39380	691.888	20.52	0.3685	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,009.39380	1,979.888	20.52	0.6315	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			667.52050	668.893	20.66	0.3581	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,086.52050	2,056.893	20.66	0.6419	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>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13380		0.13350			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13450		0.13370			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13470		0.13380			0.0000	0.00	0	0
<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			9.81060		9.75040			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.94520		9.88460			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.10130		10.04010			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>75</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			18.35580	19.821	18.42	0.0702	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,117.95580	1,059.221	18.42	0.9298	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			17.94600	19.371	18.45	0.0687	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,127.54600	1,068.771	18.45	0.9313	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			17.54540	18.931	18.48	0.0673	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,137.14540	1,078.331	18.48	0.9327	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			85.11010	91.807	17.89	0.1688	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,290.51010	1,236.607	17.89	0.8312	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			84.07940	90.689	17.91	0.1670	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,299.47940	1,245.489	17.91	0.8330	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			83.06170	89.585	17.93	0.1652	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,308.46170	1,254.385	17.93	0.8348	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			237.31360	253.464	17.39	0.3055	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,137.21360	1,092.164	17.39	0.6945	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			235.41390	251.440	17.41	0.3034	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,145.31390	1,100.140	17.41	0.6966	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			233.53380	249.437	17.43	0.3014	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,153.43380	1,108.137	17.43	0.6986	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>75</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30430		1.29950			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31640		1.31150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33190		1.32700			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			1,005.00000	957.000		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			1,105.00000	1,057.000		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			1,205.00000	1,157.000		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			1,085.00000	1,036.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,185.00000	1,136.000		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			1,285.00000	1,236.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			630.00000	581.000		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			730.00000	681.000		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			530.00000	481.000		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			1.22400		1.21700			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22620		1.21920			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22880		1.22160			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			1.10620		1.09670			0.0000	16,593.00	15	57
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11060		1.10100			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11560		1.10600			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>16,593.00</b>	<b>15</b>	<b>57</b>
<b>Total QUANTO € / \$</b>												<b>16,593.00</b>	<b>15</b>	<b>57</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,535.41000		23,390.25000			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			9.86170		9.81210			0.0000	0.00	0	318

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Future			10.02860		9.97720			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>318</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			3.64570	3.337	21.83	0.0126	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,001.54570	1,951.637	21.83	0.9874	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			3.62620	3.319	21.90	0.0125	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,011.52620	1,961.619	21.90	0.9875	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			3.60690	3.301	21.97	0.0124	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,021.50690	1,971.601	21.97	0.9876	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			122.08670	125.273	17.97	0.2138	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,134.88670	1,086.673	17.97	0.7862	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			120.74570	123.872	17.99	0.2118	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,143.54570	1,095.272	17.99	0.7882	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			119.35100	122.489	18.02	0.2097	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,152.15100	1,103.889	18.02	0.7903	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>318</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.35750		4.35860			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.34960		4.35320			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			1.46240	1.394	23.07	0.0114	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			932.86240	933.894	23.07	0.9886	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.44960	1.383	23.24	0.0113	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			942.84960	943.883	23.24	0.9887	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.43720	1.373	23.41	0.0111	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			952.83720	953.873	23.41	0.9889	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			35.46170	33.818	17.11	0.1522	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			542.26170	544.218	17.11	0.8478	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			34.37750	32.758	17.14	0.1480	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			551.17750	553.158	17.14	0.8520	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			33.32690	31.732	17.18	0.1440	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			560.12690	562.132	17.18	0.8560	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			1.38690		1.36670			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34530		1.32250			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29540		1.26600			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1,534,192,923.90	110,698	1,002,156
Total Options									0.00	0	2,426,820
Grand Total:									1,534,192,923.90	110,698	3,428,976