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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/09/2016 Foreign Exchange Future			13.50030		13.71750			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			13.59440		13.72520			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.59710		13.72800			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.59970		13.73070			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.60230		13.73340			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			13.61020		13.74130			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.61290		13.74390			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.61550		13.74660			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.62070		13.75180			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.62860		13.75980			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.63380		13.76500			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.63640		13.76770			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.63910		13.77030			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			13.65220		13.78350			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.65740		13.78880			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.66530		13.54480			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.67050		13.80210			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.67310		13.80480			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			13.70210		13.83430			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.71000		13.84240			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			13.72850		13.86110			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	28/11/2016	Foreign Exchange Future			13.75750		13.89060			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future			13.79450		13.92790			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.79710		13.93060			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.79970		13.93320			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.81290		13.94660			0.0000	2,443,377,693.90	176,891	459,925
\$ / R	On	13/01/2017	Foreign Exchange Future			13.87920		14.01410			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.91110		14.04650			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.03600		14.17380			0.0000	73,281,956.00	5,221	92,302
\$ / R	On	12/04/2017	Foreign Exchange Future			14.11570		14.25520			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.15010		14.29050			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.29600		14.44000			0.0000	68,420,656.00	4,786	149,580
\$ / R	On	12/07/2017	Foreign Exchange Future			14.35740		14.50290			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.53930		14.68930			0.0000	7,269,650.00	500	3,200
\$ / R	On	18/12/2017	Foreign Exchange Future			14.88060		15.02570			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.23130		15.37050			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.58200		15.71540			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,592,349,955.90</b>	<b>187,398</b>	<b>738,780</b>
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			13.26720	0.000	18.95	0.0000	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			495.76720	699.700	18.95	1.0000	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			6.23500	3.310	31.45	0.0184	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			971.03500	1,098.910	31.45	0.9816	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.04970	0.166	71.07	0.0005	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,682.04970	4,813.066	71.07	0.9995	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,928.13220	1,797.100	25.24	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.13220	0.001	25.24	0.0000	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			302.57960	189.524	19.55	0.6173	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			74.57960	92.424	19.55	0.3827	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.07620	0.237	71.07	0.0007	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,522.07620	4,653.137	71.07	0.9993	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			221.94680	125.900	19.29	0.4612	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			131.24680	166.200	19.29	0.5388	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			19.07580	6.365	23.51	0.0345	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			785.67580	904.064	23.51	0.9655	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			4.78570	1.662	27.69	0.0090	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,271.38570	1,399.362	27.69	0.9910	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			2.29160	0.669	29.44	0.0037	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,568.89160	1,698.369	29.44	0.9963	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			41.43140	14.468	21.60	0.0752	289,366.00	20,000	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			558.03140	662.168	21.60	0.9248	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			0.00000	119.758	19.12	0.3854	7,185,504.00	60,000	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			0.00000	259.558	19.12	0.6146	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			47.18200	20.818	21.08	0.0913	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			605.88200	710.618	21.08	0.9087	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			20.39290	8.903	23.17	0.0408	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			889.09290	1,008.703	23.17	0.9592	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			30.68880	13.683	22.09	0.0615	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			739.38880	853.483	22.09	0.9385	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			14.00350	6.061	24.19	0.0280	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,032.70350	1,155.861	24.19	0.9720	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			24.37890	11.599	23.11	0.0495	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			880.47890	998.699	23.11	0.9505	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			21.58650	10.210	23.42	0.0438	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			927.68650	1,047.309	23.42	0.9562	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			188.00850	119.903	19.61	0.3577	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			251.40850	314.403	19.61	0.6423	0.00	0	5,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			399.22560	296.339	18.59	0.6585	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			82.62560	110.839	18.59	0.3415	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			314.44760	221.307	18.80	0.5529	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			127.84760	165.807	18.80	0.4471	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			204.08990	140.687	21.42	0.3584	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			302.28990	369.987	21.42	0.6416	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			45.76450	27.294	22.70	0.0879	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			895.96450	1,008.694	22.70	0.9121	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			209.99790	147.639	20.53	0.3585	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			320.19790	389.039	20.53	0.6415	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			198.74420	138.769	20.63	0.3418	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			338.94420	410.169	20.63	0.6582	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			101.08190	65.217	21.81	0.1850	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			591.28190	686.617	21.81	0.8150	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			54.04500	31.028	22.16	0.0955	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			899.04500	1,007.228	22.16	0.9045	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			81.71110	52.365	22.01	0.1449	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			754.01110	855.965	22.01	0.8551	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			7.45440	4.472	25.87	0.0149	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,927.15440	2,055.372	25.87	0.9851	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			0.00000	135.214	20.64	0.3121	7,892,564.72	58,371	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			0.00000	496.114	20.64	0.6879	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			82.74090	56.512	21.82	0.1404	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			879.24090	984.312	21.82	0.8596	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			272.69850	208.325	19.57	0.4003	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			353.89850	420.925	19.57	0.5997	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			0.00000	440.769	18.08	0.6528	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			0.00000	175.469	18.08	0.3472	14,037,512.00	80,000	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			0.00000	361.294	18.33	0.5780	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			0.00000	235.994	18.33	0.4220	2,359,942.00	10,000	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.56570	0.288	32.41	0.0008	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,968.46570	5,099.788	32.41	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.48800	0.246	32.41	0.0007	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,048.38800	5,179.746	32.41	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,004.33160	1,872.396	19.82	0.9931	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.23160	1.896	19.82	0.0069	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			489.39960	395.211	18.28	0.5998	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			187.29960	224.711	18.28	0.4002	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			8.06620	4.670	23.83	0.0135	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,343.26620	2,471.570	23.83	0.9865	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			180.80980	135.823	20.39	0.2666	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			626.00980	712.723	20.39	0.7334	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			64.15270	45.299	22.38	0.1032	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,219.35270	1,332.199	22.38	0.8968	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			55.28910	38.146	22.56	0.0888	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,310.48910	1,425.046	22.56	0.9112	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			663.45610	555.118	17.85	0.7245	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			108.65610	132.018	17.85	0.2755	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			20.50460	13.885	25.39	0.0300	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,486.20460	2,611.785	25.39	0.9700	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			19.03870	12.843	25.50	0.0279	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,544.73870	2,670.743	25.50	0.9721	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			109.90350	82.901	22.78	0.1498	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,225.60350	1,330.801	22.78	0.8502	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			533.27700	443.304	19.33	0.5593	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			290.87700	333.304	19.33	0.4407	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			264.75410	210.700	20.93	0.3208	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			672.35410	750.700	20.93	0.6792	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			69.50000	51.786	23.63	0.0910	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,808.40000	1,923.286	23.63	0.9090	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			11.92410	8.158	25.74	0.0169	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,240.82410	3,369.658	25.74	0.9831	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			774.51950	667.904	18.49	0.6970	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			173.41950	199.405	18.49	0.3030	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			669.04060	572.815	18.55	0.6093	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			278.44060	315.315	18.55	0.3907	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.36130	0.370	25.33	0.0009	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,510.76130	5,642.870	25.33	0.9991	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,104.03380	1,970.863	19.38	0.9706	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.43380	13.363	19.38	0.0294	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			261.52010	216.993	21.35	0.2691	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,083.62010	1,172.494	21.35	0.7309	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			364.49660	306.550	20.51	0.3557	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			803.89660	879.450	20.51	0.6443	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,371.41730	1,247.185	17.80	0.8591	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			78.21730	87.485	17.80	0.1409	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,362.94440	1,238.896	17.81	0.8570	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			79.74440	89.196	17.81	0.1430	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,354.49380	1,230.631	17.82	0.8548	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			81.29380	90.931	17.82	0.1452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00110	0.001	28.75	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,993.40110	13,127.101	28.75	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.15360	0.778	28.75	0.0015	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,294.55360	7,427.878	28.75	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.07830	0.725	28.75	0.0014	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,354.47830	7,487.825	28.75	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.14890	0.092	28.75	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,063.54890	9,197.192	28.75	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.88250	1.295	28.75	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,855.28250	6,988.395	28.75	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.68550	1.154	28.75	0.0021	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,955.08550	7,088.254	28.75	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.50840	1.028	28.75	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,054.90840	7,188.128	28.75	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			3.77750	2.676	28.75	0.0046	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,217.17750	6,349.776	28.75	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			3.24920	2.287	28.75	0.0039	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,356.64920	6,489.387	28.75	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.04510	2.138	28.75	0.0037	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,416.44510	6,549.238	28.75	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			5.48140	3.944	28.75	0.0065	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,868.88140	6,001.044	28.75	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			4.72660	3.380	28.75	0.0056	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,008.12660	6,140.480	28.75	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			4.11530	2.926	28.75	0.0049	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,137.51530	6,270.026	28.75	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			9.81020	7.237	28.75	0.0113	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,313.21020	5,444.337	28.75	0.9887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			6.15370	4.450	28.75	0.0073	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,759.55370	5,891.550	28.75	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			5.83890	4.213	28.75	0.0069	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,809.23890	5,941.313	28.75	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			12.90610	9.635	28.75	0.0146	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,046.30610	5,176.735	28.75	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			12.64840	9.434	28.75	0.0143	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,066.04840	5,196.534	28.75	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			10.86450	8.050	28.75	0.0124	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,214.26450	5,345.150	28.75	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			22.69590	17.364	28.75	0.0247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,486.09590	4,614.464	28.75	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			21.82900	16.673	28.75	0.0239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,525.22900	4,653.773	28.75	0.9761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			14.12800	10.588	28.75	0.0159	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,957.52800	5,087.688	28.75	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			30.37500	24.667	28.75	0.0337	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,143.77500	4,271.767	28.75	0.9663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			29.82270	23.707	28.75	0.0326	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,183.22270	4,310.807	28.75	0.9674	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			29.55250	23.241	28.75	0.0320	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,202.95250	4,330.340	28.75	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			35.74750	30.539	28.13	0.0414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,809.14750	3,937.640	28.13	0.9586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			31.23230	26.175	28.75	0.0356	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,084.63230	4,213.275	28.75	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			30.79920	25.411	28.75	0.0346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,114.19920	4,242.511	28.75	0.9654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			39.78300	33.787	27.56	0.0460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,603.18300	3,730.887	27.56	0.9540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			36.83830	31.418	27.97	0.0427	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,750.23830	3,878.518	27.97	0.9573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			36.28700	30.974	28.05	0.0421	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,779.68700	3,908.074	28.05	0.9579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			52.67330	44.158	26.19	0.0605	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,106.07330	3,231.258	26.19	0.9395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			42.38480	35.880	27.24	0.0490	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,485.78480	3,612.980	27.24	0.9510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			39.99130	33.955	27.54	0.0463	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,593.39130	3,721.055	27.54	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			55.52180	46.451	25.94	0.0637	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,018.92180	3,143.551	25.94	0.9363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			54.23060	45.413	26.05	0.0623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,057.63060	3,182.513	26.05	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			53.91390	45.158	26.08	0.0619	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,067.31390	3,192.258	26.08	0.9381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			60.74280	50.657	25.54	0.0695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,874.14280	2,997.757	25.54	0.9305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			60.37560	50.361	25.56	0.0691	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,883.77560	3,007.460	25.56	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			58.22890	48.631	25.73	0.0667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,941.62890	3,065.731	25.73	0.9333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			72.03700	58.359	24.93	0.0799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,655.43700	2,775.459	24.93	0.9201	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			70.95920	57.477	24.97	0.0788	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,674.35920	2,794.577	24.97	0.9212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			63.89610	52.801	25.35	0.0724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,807.29610	2,929.901	25.35	0.9276	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			85.17420	69.148	24.52	0.0934	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,448.57420	2,566.248	24.52	0.9066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			79.50470	64.485	24.69	0.0876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,532.90470	2,651.585	24.69	0.9124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			75.38320	61.102	24.82	0.0834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,598.78320	2,718.202	24.82	0.9166	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			108.35280	88.315	23.95	0.1168	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,161.75280	2,275.415	23.95	0.8832	0.00	0	32,950

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	16.11	Call			99.42540	80.914	24.15	0.1079	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,262.82540	2,378.014	24.15	0.8921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			92.71440	75.365	24.32	0.1011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,346.11440	2,462.465	24.32	0.8989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			125.86660	102.902	23.59	0.1340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,989.26660	2,100.002	23.59	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			121.94210	99.626	23.67	0.1302	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,025.34210	2,136.726	23.67	0.8698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			120.98200	98.825	23.69	0.1292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,034.38200	2,145.925	23.69	0.8708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			152.40590	125.164	23.15	0.1595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,775.80590	1,882.264	23.15	0.8405	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			139.57470	114.378	23.35	0.1472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,872.97470	1,981.478	23.35	0.8528	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			126.86820	103.739	23.58	0.1350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,980.26820	2,090.839	23.58	0.8650	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			174.71300	144.012	22.83	0.1803	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,628.11300	1,731.112	22.83	0.8197	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			163.82090	134.793	22.98	0.1702	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,697.22090	1,801.893	22.98	0.8298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			161.20830	132.588	23.02	0.1678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,714.60830	1,819.688	23.02	0.8322	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			204.38650	170.072	22.46	0.2082	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,457.78650	1,557.172	22.46	0.7918	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			202.79950	168.658	22.48	0.2068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,466.19950	1,565.758	22.48	0.7932	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			192.04360	159.102	22.61	0.1966	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,525.44360	1,626.202	22.61	0.8034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			242.85580	203.009	21.98	0.2428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,276.25580	1,370.109	21.98	0.7572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			239.06390	199.750	22.03	0.2394	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,292.46390	1,386.850	22.03	0.7606	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			221.01070	184.274	22.24	0.2233	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,374.41070	1,471.374	22.24	0.7767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			279.91590	234.995	21.59	0.2749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,133.31590	1,222.095	21.59	0.7251	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			266.95570	223.783	21.72	0.2638	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,180.35570	1,270.883	21.72	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			256.62810	214.867	21.83	0.2548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,220.02810	1,311.967	21.83	0.7452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			312.70520	263.492	21.29	0.3026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,026.10520	1,110.592	21.29	0.6974	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			305.36770	257.098	21.36	0.2964	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,048.76770	1,134.198	21.36	0.7036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			302.95890	255.004	21.38	0.2944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,056.35890	1,142.104	21.38	0.7056	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	14.45	Call		369.57720	313.094	20.84	0.3484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		872.97720	950.194	20.84	0.6516	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		355.17540	300.444	20.94	0.3370	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		908.57540	987.544	20.94	0.6630	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		320.25540	270.049	21.23	0.3088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,003.65540	1,087.149	21.23	0.6912	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		416.24870	354.296	20.52	0.3845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		769.64870	841.396	20.52	0.6155	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		406.48360	345.650	20.58	0.3771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		789.88360	862.750	20.58	0.6229	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		403.27730	342.813	20.61	0.3747	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		796.67730	869.914	20.61	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		450.42050	384.663	20.31	0.4101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		703.82050	771.763	20.31	0.5899	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		439.89970	375.300	20.37	0.4023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		723.29970	792.400	20.37	0.5977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		433.01720	369.179	20.41	0.3972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		736.41720	806.279	20.41	0.6028	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		487.20040	417.528	20.10	0.4368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		640.60040	704.628	20.10	0.5632	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		479.62820	410.748	20.14	0.4314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		653.02820	717.848	20.14	0.5686	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		457.56190	391.032	20.27	0.4153	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		690.96190	758.131	20.27	0.5847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		526.72270	453.037	19.88	0.4645	14,044.13	31	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		580.12270	640.137	19.88	0.5355	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		494.87960	424.414	20.05	0.4423	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		628.27960	691.514	20.05	0.5577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		491.02760	420.957	20.08	0.4395	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		634.42760	698.057	20.08	0.5605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		665.77720	578.224	19.30	0.5533	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		419.17720	465.324	19.30	0.4467	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		640.60270	555.016	19.38	0.5381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		444.00270	492.116	19.38	0.4619	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		630.75030	545.951	19.41	0.5320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		454.15030	503.051	19.41	0.4680	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		870.51310	769.231	18.71	0.6646	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		263.91310	296.330	18.71	0.3354	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		864.26190	763.343	18.73	0.6615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		267.66190	300.443	18.73	0.3385	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		774.37660	679.066	18.97	0.6151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		327.77660	366.166	18.97	0.3849	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		902.25340	799.167	18.63	0.6800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		245.65340	276.267	18.63	0.3200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		895.84080	793.111	18.65	0.6769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		249.24080	280.211	18.65	0.3231	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	13.31	Call			889.46040	787.091	18.66	0.6738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			252.86040	284.191	18.66	0.3262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,435.80870	1,311.274	18.00	0.8628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			79.20870	88.374	18.00	0.1372	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,106.84930	991.399	18.26	0.7646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			160.24930	178.499	18.26	0.2354	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			948.69490	842.492	18.52	0.7012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			222.09490	249.592	18.52	0.2988	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,168.65960	2,035.772	19.08	0.9580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.05960	22.872	19.08	0.0420	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,514.67770	1,387.182	17.95	0.8805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			68.07770	74.282	17.95	0.1195	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			143.10630	119.828	23.66	0.1369	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,299.00630	2,410.628	23.66	0.8631	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			648.37060	567.658	19.51	0.5030	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			584.27060	638.458	19.51	0.4970	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			629.94600	553.541	19.69	0.4763	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			683.44600	742.441	19.69	0.5237	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			200.26290	169.948	22.98	0.1784	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,043.76290	2,148.848	22.98	0.8216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			595.92780	528.969	20.35	0.4065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,072.12780	1,142.969	20.35	0.5935	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			413.87890	365.323	21.63	0.2985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,590.07890	1,679.323	21.63	0.7015	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			800.09750	716.045	19.42	0.5130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			726.29750	780.045	19.42	0.4870	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			681.32470	606.886	19.93	0.4527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			907.52470	970.886	19.93	0.5473	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			338.51230	296.658	22.23	0.2500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,904.71230	2,000.658	22.23	0.7500	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			439.97540	388.685	21.41	0.3149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,496.17540	1,582.685	21.41	0.6851	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			415.98500	367.206	21.61	0.2999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,582.18500	1,671.206	21.61	0.7001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			202.25440	175.551	23.71	0.1575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,778.45440	2,889.551	23.71	0.8425	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			411.78490	363.448	21.64	0.2972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,597.98490	1,687.449	21.64	0.7028	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			345.70470	303.110	22.17	0.2547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,871.90470	1,967.110	22.17	0.7453	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			113.01320	95.978	27.18	0.0859	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,369.21320	4,489.978	27.18	0.9141	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			328.02310	287.260	22.32	0.2432	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,954.22310	2,051.260	22.32	0.7568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			263.90430	230.077	22.93	0.2005	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,310.10430	2,414.076	22.93	0.7995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			62.73710	52.191	27.18	0.0509	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,268.93710	5,396.191	27.18	0.9491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			179.07560	158.139	24.21	0.1424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,005.27560	3,122.139	24.21	0.8576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			160.34850	142.051	24.94	0.1274	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,296.54850	3,416.051	24.94	0.8726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			16.40720	13.036	27.18	0.0149	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,262.60720	7,397.036	27.18	0.9851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			112.33070	95.378	27.18	0.0854	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,378.53070	4,499.378	27.18	0.9146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			79.63540	66.803	27.18	0.0630	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,905.83540	5,030.803	27.18	0.9370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,057.93030	1,926.152	17.27	0.8928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			84.13030	90.152	17.27	0.1072	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,426.42030	1,307.615	17.99	0.7526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			252.62030	271.615	17.99	0.2474	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			964.45270	869.163	18.86	0.5885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			540.65270	583.163	18.86	0.4115	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			976.15780	881.498	19.13	0.5612	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			670.95780	715.798	19.13	0.4388	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			234.57360	207.562	23.92	0.1679	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,999.37360	3,111.862	23.92	0.8321	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			301.40720	264.069	23.21	0.2030	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,680.90720	2,783.969	23.21	0.7970	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			953.10560	859.956	19.32	0.5391	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			762.60560	809.856	19.32	0.4609	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,122.34350	1,021.059	19.00	0.5643	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			792.34350	835.059	19.00	0.4357	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,091.12610	991.585	19.11	0.5524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			831.12610	875.585	19.11	0.4476	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,069.36200	971.076	19.18	0.5440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,423.21230	5,543.905	26.17	0.9057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,766.90330	1,637.392	17.84	0.7568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			326.90330	341.392	17.84	0.2432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,256.33190	1,148.089	18.59	0.6130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			646.33190	682.089	18.59	0.3870	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,976.38650	4,094.513	25.28	0.8387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,236.27910	1,129.020	18.65	0.6060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			666.27910	703.020	18.65	0.3940	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			238.18130	213.262	26.17	0.1426	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,448.18130	4,567.262	26.17	0.8574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			153.21230	129.905	26.17	0.0943	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,304.33190	2,394.700	22.14	0.7194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			406.99630	360.870	22.76	0.2403	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,696.99630	2,794.870	22.76	0.7597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			272.80470	246.110	25.09	0.1653	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	18.05	Put			3,882.80470	4,000.110	25.09	0.8347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			266.38650	240.513	25.28	0.1613	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,920.89270	2,003.559	21.50	0.6706	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			563.86160	503.343	21.61	0.3207	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,983.86160	2,067.343	21.61	0.6793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			514.58200	458.150	21.92	0.2960	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,174.58200	2,262.150	21.92	0.7040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			484.33190	430.700	22.14	0.2806	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,713.15940	1,790.403	21.09	0.6401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			640.71460	574.175	21.10	0.3587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,720.71460	1,798.175	21.10	0.6413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			638.28090	571.963	21.12	0.3576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,728.28090	1,805.963	21.12	0.6424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			580.89270	519.558	21.50	0.3294	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			859.36200	905.076	19.18	0.4560	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			819.66020	737.599	20.14	0.4410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,269.66020	1,331.599	20.14	0.5590	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			645.61520	578.636	21.07	0.3611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,705.61520	1,782.636	21.07	0.6389	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			643.15940	576.403	21.09	0.3599	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,275.23540	1,165.690	18.76	0.6007	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			722.33540	758.290	18.76	0.3993	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			319.92530	288.515	24.78	0.1834	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,797.02530	3,911.115	24.78	0.8166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			516.73290	461.699	23.24	0.2557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,207.43290	3,302.399	23.24	0.7443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			515.32130	460.419	23.25	0.2550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,216.02130	3,311.119	23.25	0.7450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,235.70500	2,093.436	17.41	0.8009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			296.40500	304.136	17.41	0.1991	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,603.93560	1,474.426	18.42	0.6540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			664.63560	685.126	18.42	0.3460	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			518.14970	462.979	23.22	0.2563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,198.84970	3,293.680	23.22	0.7437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			773.57660	704.981	23.08	0.3226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,057.87660	3,134.381	23.08	0.6774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,066.95570	979.335	21.53	0.4274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,041.25570	2,098.735	21.53	0.5726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			777.18530	708.341	23.06	0.3240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,041.48530	3,117.740	23.06	0.6760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			775.37800	706.655	23.07	0.3233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,049.67800	3,126.055	23.07	0.6767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			997.43420	922.948	23.17	0.3639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,116.93420	3,181.648	23.17	0.6361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			995.42460	921.063	23.18	0.3633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,124.92460	3,189.763	23.18	0.6367	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	19/03/2018	Foreign Exchange Option	17.51	Call			993.42090	919.190	23.19	0.3626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,132.92090	3,197.890	23.19	0.6374	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,216.11260	1,136.773	23.26	0.3958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,210.71260	3,264.773	23.26	0.6042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,749.15480	2,621.984	18.93	0.7448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			673.75480	679.984	18.93	0.2552	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,220.45430	1,140.891	23.24	0.3970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,195.05430	3,248.891	23.24	0.6030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,218.28060	1,138.825	23.25	0.3964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,202.88060	3,256.825	23.25	0.6036	0.00	0	0
<b>Total \$ / R Option</b>												<b>31,778,932.85</b>	<b>228,402</b>	<b>2,299,099</b>
<b>Total \$ / R</b>												<b>2,624,128,888.75</b>	<b>415,800</b>	<b>3,037,879</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.81290		13.94660			0.0000	2,500,134.90	181	344
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.03600		14.17380			0.0000	0.00	0	57
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.29600		14.44000			0.0000	0.00	0	1
<b>Total \$ / R MAXI Future</b>												<b>2,500,134.90</b>	<b>181</b>	<b>402</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			24,095.32480	20,137.384	22.01	0.2411	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			128,435.32480	137,847.384	22.01	0.7589	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			23,906.38930	19,975.015	22.03	0.2394	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			129,246.38930	138,685.015	22.03	0.7606	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			23,719.22330	19,814.247	22.05	0.2378	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			130,059.22330	139,524.247	22.05	0.7622	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			300,527.55680	312,213.905	24.21	0.8576	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			17,841.80070	15,757.242	24.23	0.1418	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			301,461.80070	313,157.242	24.23	0.8582	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			17,993.84860	15,870.686	24.18	0.1429	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			299,613.84860	311,270.686	24.18	0.8571	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			17,907.55680	15,813.905	24.21	0.1424	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			46,475.03040	41,297.213	22.28	0.2706	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			239,475.03040	248,697.213	22.28	0.7294	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			46,301.93350	41,140.220	22.30	0.2697	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			240,301.93350	249,540.220	22.30	0.7303	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			46,129.18260	40,984.358	22.31	0.2688	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			241,129.18260	250,384.358	22.31	0.7312	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>2,500,134.90</b>	<b>181</b>	<b>402</b>
£ / R	On	05/10/2016	Foreign Exchange Future			17.84310		17.81720			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.92400		17.90150			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.12150		18.10010			0.0000	155,265,012.00	8,568	62,849
£ / R	On	13/03/2017	Foreign Exchange Future			18.45020		18.43240			0.0000	719,557.80	39	3,549
£ / R	On	25/04/2017	Foreign Exchange Future			18.62070		18.60530			0.0000	0.00	0	73

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 Future			18.83450		18.82290			0.0000	0.00	0	12,625
£ / R	On	18/12/2017	Foreign Exchange Future			19.69350		19.67950			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>155,984,569.80</b>	<b>8,607</b>	<b>79,254</b>
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			202.69640	186.960	16.59	0.4516	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			305.49640	263.860	16.59	0.5484	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			65.99190	56.103	18.38	0.1155	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,384.49190	1,352.103	18.38	0.8845	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,201.61350	1,203.054	16.71	0.7663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			231.51350	211.554	16.71	0.2337	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			512.01590	503.196	17.81	0.4456	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			821.91590	791.696	17.81	0.5544	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			37.51390	36.603	20.12	0.0506	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,843.78310	8,821.726	29.72	0.9959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,586.88770	4,563.133	25.09	0.9599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			41.15380	37.989	26.94	0.0410	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,951.05380	4,926.490	26.94	0.9590	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			25.26220	22.427	29.72	0.0237	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,385.16220	6,360.927	29.72	0.9763	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.88310	3.226	29.72	0.0041	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,347.41390	3,325.103	20.12	0.9494	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			36.76380	34.453	24.99	0.0401	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,566.66380	4,542.953	24.99	0.9599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			36.87610	34.543	25.04	0.0401	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,576.77610	4,553.043	25.04	0.9599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			36.98770	34.633	25.09	0.0401	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			77.88190	59.624	21.82	0.0539	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,385.48190	5,349.424	21.82	0.9461	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			77.53440	59.265	21.82	0.0536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,395.13440	5,359.065	21.82	0.9464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			77.18700	58.907	21.82	0.0533	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,404.78700	5,368.707	21.82	0.9467	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,534.74630	5,505.817	23.82	0.9018	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			160.04630	146.517	23.82	0.0982	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,197.10000	5,185.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,207.10000	5,195.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,217.10000	5,205.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			640.59780	602.604	24.38	0.2223	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,101.09780	6,049.104	24.38	0.7777	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			639.05920	601.104	24.38	0.2218	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,109.55920	6,057.604	24.38	0.7782	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			637.52400	599.608	24.38	0.2214	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,118.02400	6,066.108	24.38	0.7786	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>14,655</b>
<b>Total £ / R</b>												<b>155,984,569.80</b>	<b>8,607</b>	<b>93,909</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13755		0.13892			0.0000	0.00	0	11,349
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14035		0.14178			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14362		0.14512			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14672		0.14830			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,709</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	21.17	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,107.80000	27,245.200	21.17	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	21.17	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,107.80000	28,245.200	21.17	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	21.17	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,107.80000	29,245.200	21.17	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			817.40060	746.665	19.01	0.5335	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			639.70060	712.065	19.01	0.4665	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			446.42540	403.594	20.01	0.3389	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,268.72540	1,368.994	20.01	0.6611	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			235.46330	210.443	20.91	0.2000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,057.76330	2,175.843	20.91	0.8000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			495.66320	458.740	20.92	0.3049	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,983.36320	2,097.040	20.92	0.6951	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			307.06770	283.090	21.50	0.2062	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,794.76770	2,921.390	21.50	0.7938	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			785.14710	727.737	20.18	0.4350	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,272.84710	1,366.037	20.18	0.5650	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,262.27660	1,188.615	22.92	0.5068	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,431.87660	1,516.215	22.92	0.4932	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			910.74060	856.331	23.45	0.3994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,080.34060	2,183.931	23.45	0.6006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			653.09150	614.049	23.96	0.3090	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,822.69150	2,941.649	23.96	0.6910	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>12,709</b>
€ / R	On	30/09/2016	Foreign Exchange Future			15.29700		15.30590			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.50850		15.52090			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.58390		15.59630			0.0000	141,532,979.80	9,082	47,220
€ / R	On	13/03/2017	Foreign Exchange Future			15.89770		15.91360			0.0000	715,396.50	45	8,795
€ / R	On	19/06/2017	Foreign Exchange Future			16.26490		16.28740			0.0000	1,626,490.00	100	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			16.61610		16.64210			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.04870		17.06560			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>143,874,866.30</b>	<b>9,227</b>	<b>134,135</b>
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		1.78350	1.017	27.33	0.0052	0.00	0	0	
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,675.88350	1,684.017	27.33	0.9948	0.00	0	0	
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call		258.56840	244.577	19.63	0.3064	0.00	0	0	
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		977.66840	976.077	19.63	0.6936	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		191.49090	181.725	20.86	0.2108	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,605.19090	1,607.825	20.86	0.7892	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		10.00630	8.839	25.79	0.0133	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,306.71870	6,318.684	25.79	0.9956	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		194.51450	184.613	20.83	0.2137	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,588.21450	1,590.713	20.83	0.7863	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,512.44370	1,514.323	20.67	0.7728	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		192.99660	183.164	20.85	0.2123	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,596.69660	1,599.264	20.85	0.7877	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,112.91910	1,111.040	19.78	0.6833	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		285.87100	272.377	19.96	0.2967	0.00	0	450	
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,189.57100	1,188.477	19.96	0.7033	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		208.74370	198.223	20.67	0.2272	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,213.70630	5,224.939	25.79	0.9867	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		3.01870	2.584	25.79	0.0044	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		309.21910	294.940	19.78	0.3167	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		198.48290	186.361	22.01	0.1581	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,994.88290	2,998.661	22.01	0.8419	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		200.44520	188.218	21.99	0.1595	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,976.84520	2,980.518	21.99	0.8405	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		199.46130	187.286	22.00	0.1588	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,985.86130	2,989.586	22.00	0.8412	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		373.52280	349.328	21.96	0.2173	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,276.12280	3,274.428	21.96	0.7827	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		372.28300	348.164	21.97	0.2167	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,284.88300	3,283.265	21.97	0.7833	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		374.76780	350.497	21.95	0.2180	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,267.36780	3,265.597	21.95	0.7820	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		559.87410	523.751	21.78	0.2658	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,397.77410	3,387.651	21.78	0.7342	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		562.82670	526.521	21.76	0.2670	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,380.72670	3,370.421	21.76	0.7330	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		561.35060	525.133	21.77	0.2664	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,389.25060	3,379.033	21.77	0.7336	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,178.06090	2,136.586	20.32	0.5564	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		1,180.76030	1,122.467	20.33	0.4427	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,185.16030	2,143.767	20.33	0.5573	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		1,186.56240	1,128.113	20.31	0.4445	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,170.96240	2,129.413	20.31	0.5555	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1,183.66090	1,125.286	20.32	0.4436	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>6,372</b>
<b>Total € / R</b>												<b>143,874,866.30</b>	<b>9,227</b>	<b>140,507</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.54730		10.53690			0.0000	11,116,854.20	1,054	12,684
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.69700		10.68860			0.0000	0.00	0	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.87220		10.86710			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.03670		11.03430			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.27400		11.26670			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>11,116,854.20</b>	<b>1,054</b>	<b>16,067</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			256.68250	248.844	14.54	0.4549	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			379.78250	361.544	14.54	0.5451	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			252.89160	245.075	14.56	0.4498	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			385.99160	367.775	14.56	0.5502	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			249.14840	241.354	14.58	0.4448	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			392.24840	374.054	14.58	0.5552	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			116.87390	110.355	16.54	0.1771	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,388.27390	1,373.355	16.54	0.8229	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			119.29790	112.684	16.50	0.1804	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,370.69790	1,355.684	16.50	0.8196	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			118.07930	111.512	16.52	0.1788	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,379.47930	1,364.512	16.52	0.8212	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,435.69290	1,419.685	16.63	0.7451	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			236.23300	225.236	16.60	0.2582	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,419.13300	1,403.036	16.60	0.7418	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			234.50770	223.553	16.62	0.2565	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,427.40770	1,411.354	16.62	0.7435	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			232.79290	221.885	16.63	0.2549	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			344.41860	329.197	16.68	0.3063	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,480.11860	1,462.497	16.68	0.6937	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			342.40020	327.220	16.69	0.3047	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,488.10020	1,470.520	16.69	0.6953	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			340.39100	325.257	16.70	0.3032	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,496.09100	1,478.557	16.70	0.6968	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,201.39460	1,175.615	16.46	0.5752	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			595.19080	576.740	16.48	0.4231	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,208.49080	1,182.740	16.48	0.5769	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			601.01400	582.501	16.45	0.4265	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,194.31400	1,168.501	16.45	0.5735	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			598.09460	579.615	16.46	0.4248	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>11,116,854.20</b>	<b>1,054</b>	<b>16,067</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.60930		10.56130			0.0000	0.00	0	4,333



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.78720		10.74040			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.99500		10.95060			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			17.70030	17.393	19.15	0.0440	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,966.40030	1,918.093	19.15	0.9560	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			17.43150	17.125	19.17	0.0434	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,976.13150	1,927.825	19.17	0.9566	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			17.16650	16.861	19.19	0.0428	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,985.86650	1,937.561	19.19	0.9572	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			70.94500	69.854	18.70	0.1101	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,060.54500	2,012.654	18.70	0.8899	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			70.31850	69.230	18.72	0.1092	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,069.91850	2,022.030	18.72	0.8908	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			69.69680	68.612	18.74	0.1083	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,079.29680	2,031.412	18.74	0.8917	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			347.54270	342.187	16.54	0.3506	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,126.94270	1,077.187	16.54	0.6494	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			345.21930	339.854	16.56	0.3486	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,134.61930	1,084.854	16.56	0.6514	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			342.91660	337.534	16.58	0.3466	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,142.31660	1,092.534	16.58	0.6534	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>4,333</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			687.17750		699.49160			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			45.96850		46.07550			0.0000	0.00	0	30,000
<b>Total CF CANDO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total CF CANDO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.34940		14.34250			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.65860		14.65350			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.02020		15.01910			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			64.24460	53.411	21.34	0.0814	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,421.74460	2,404.011	21.34	0.9186	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			65.52660	54.633	21.33	0.0830	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,403.02660	2,385.233	21.33	0.9170	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			64.88190	54.018	21.33	0.0822	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,412.38190	2,394.618	21.33	0.9178	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			205.25190	188.359	21.72	0.1719	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,621.75190	2,599.759	21.72	0.8281	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			207.42330	190.436	21.70	0.1736	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,603.92330	2,581.836	21.70	0.8264	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			206.33310	189.395	21.71	0.1727	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,612.83310	2,590.795	21.71	0.8273	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			712.74190	676.006	19.91	0.4040	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,583.64190	1,545.806	19.91	0.5960	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			718.26420	681.426	19.88	0.4066	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,569.16420	1,531.226	19.88	0.5934	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			715.49700	678.710	19.90	0.4053	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,576.39700	1,538.510	19.90	0.5947	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>1,858</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.05650		2.07260			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07790		2.09480			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.10460		2.12200			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,015.83120	4,172.413	21.25	0.9558	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			48.65940	42.004	20.95	0.0494	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,822.65940	3,977.004	20.95	0.9506	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			45.11450	39.629	21.10	0.0467	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,919.11450	4,074.629	21.10	0.9533	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			41.83120	37.413	21.25	0.0442	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,018.81560	4,165.387	19.97	0.8891	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			159.61470	138.083	20.05	0.1065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,111.61470	4,259.083	20.05	0.8935	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			152.75410	132.083	20.14	0.1023	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,204.75410	4,353.083	20.14	0.8977	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			166.81560	144.387	19.97	0.1109	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			894.11530	807.232	18.54	0.3778	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,074.11530	2,161.232	18.54	0.6222	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			865.17010	781.090	18.61	0.3680	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,145.17010	2,235.090	18.61	0.6320	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			837.97760	755.839	18.69	0.3584	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,217.97760	2,309.840	18.69	0.6416	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>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05100		2.06740			0.0000	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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	2.11	Call			442.65620	371.354	17.51	0.3667	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			868.65620	961.354	17.51	0.6333	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			409.64340	342.804	17.64	0.3445	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			935.64340	1,032.804	17.64	0.6555	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			378.79850	316.278	17.77	0.3233	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,004.79850	1,106.278	17.77	0.6767	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			2.09090		2.09230			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.13360		2.13550			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	2.47	Call			44.51400	42.145	20.10	0.0506	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,821.51400	3,833.145	20.10	0.9494	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			41.39380	39.271	20.20	0.0474	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,918.39380	3,930.271	20.20	0.9526	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			38.50330	36.606	20.31	0.0444	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,015.50330	4,027.606	20.31	0.9556	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,774.97550	1,771.306	16.91	0.6692	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			506.12420	484.118	17.01	0.3184	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,851.12420	1,848.119	17.01	0.6816	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			483.36520	462.026	17.11	0.3064	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,928.36520	1,926.026	17.11	0.6936	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			529.97550	507.306	16.91	0.3308	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			1.78250		1.79990			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.81260		1.83060			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.84730		1.86580			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			93.74260	75.499	24.30	0.0817	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,294.74260	3,450.499	24.30	0.9183	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			88.24950	70.994	24.44	0.0772	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,389.24950	3,545.994	24.44	0.9228	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			83.11010	66.787	24.58	0.0730	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,484.11010	3,641.787	24.58	0.9270	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			271.58440	236.741	23.09	0.1664	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,365.58440	3,510.741	23.09	0.8336	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			261.07570	227.630	23.20	0.1606	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,455.07570	3,601.630	23.20	0.8394	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			251.03340	221.720	23.41	0.1561	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,545.03340	3,695.720	23.41	0.8439	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			929.28180	836.301	20.30	0.4006	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,871.28180	1,963.301	20.30	0.5994	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			901.32750	810.759	20.43	0.3904	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,943.32750	2,037.759	20.43	0.6096	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			874.34060	786.149	20.55	0.3805	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,016.34060	2,113.149	20.55	0.6195	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>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13480		0.13500			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13390		0.13540			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13510		0.13550			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			10.07530		10.16230			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.20820		10.29760			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.36450		10.45640			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			217.06860	95.116	17.39	0.2048	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			904.76860	869.816	17.39	0.7952	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			214.41480	93.640	17.42	0.2021	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			912.11480	878.339	17.42	0.7979	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			211.78690	92.184	17.44	0.1994	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			919.48690	886.884	17.44	0.8006	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			199.32460	174.772	17.22	0.2555	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,011.72460	1,076.572	17.22	0.7445	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			203.23970	178.262	17.18	0.2599	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			995.63970	1,060.062	17.18	0.7401	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			201.27220	176.508	17.20	0.2577	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,003.67220	1,068.308	17.20	0.7423	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			414.77420	370.662	16.88	0.3822	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			898.37420	946.162	16.88	0.6178	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			411.82120	367.978	16.89	0.3800	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			905.42120	953.479	16.89	0.6200	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			408.88960	365.319	16.91	0.3778	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			912.48960	960.819	16.91	0.6222	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/12/2016 Foreign Exchange Future			1.32380		1.32020			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.33650		1.33250			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.35180		1.34660			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			798.00000	762.000		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			898.00000	862.000		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			998.00000	962.000		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			875.00000	835.000		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			975.00000	935.000		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			1,075.00000	1,035.000		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			334.00000	282.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			434.00000	382.000		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			534.00000	482.000		1.0000	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			1.31190		1.29780			0.0000	0.00	0	0
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.31450		1.30050			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.31750		1.30350			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			1.12820		1.11830			0.0000	0.00	0	13,266
QUANTO € On 13/03/2017 Foreign Exchange Future			1.13260		1.12270			0.0000	0.00	0	0
QUANTO € On 19/06/2017 Foreign Exchange Future			1.13770		1.12790			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>13,266</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>13,266</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			24,226.82000		24,348.01000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future			10.20590		10.25900			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.37000		10.42640			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			32.86090	26.597	19.12	0.0658	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,583.86090	1,630.697	19.12	0.9342	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			32.32570	26.144	19.13	0.0648	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,593.32570	1,640.244	19.13	0.9352	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			31.79910	25.698	19.15	0.0638	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,602.79910	1,649.799	19.15	0.9362	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			271.73730	247.275	17.01	0.3303	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			835.33730	867.275	17.01	0.6697	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			269.21210	244.929	17.03	0.3277	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			842.81210	874.929	17.03	0.6723	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			266.71060	242.605	17.05	0.3252	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			850.31060	882.606	17.05	0.6748	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>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.61860		4.60530			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.61800		4.60340			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			10.04970	9.680	17.25	0.0594	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			694.74970	681.080	17.25	0.9406	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.65140	9.301	17.30	0.0573	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			704.35140	690.701	17.30	0.9427	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.26880	8.936	17.34	0.0552	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			713.96880	700.336	17.34	0.9448	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			98.35790	96.886	14.99	0.3282	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			354.95790	338.887	14.99	0.6718	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			95.93470	94.435	15.03	0.3215	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			362.53470	346.436	15.03	0.6785	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			93.56900	92.045	15.06	0.3149	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			370.16900	354.044	15.06	0.6851	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/12/2016 Foreign Exchange Future			1.30710		1.34240			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.27950		1.29210			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.23800		1.25770			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>2,905,826,381.10</b>	<b>206,467</b>	<b>1,059,721</b>
<b>Total Options</b>									<b>31,778,932.85</b>	<b>228,402</b>	<b>2,320,126</b>
<b>Grand Total:</b>									<b>2,937,605,313.95</b>	<b>434,869</b>	<b>3,379,847</b>