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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/09/2016 Foreign Exchange Future			13.79350		13.87890			0.0000	5,807,063.50	421	0
\$ / R On 03/10/2016 Foreign Exchange Future			13.75060		13.87890			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.75060		13.87410			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.75060		13.87670			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.75510		13.88170			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.76170		13.88940			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.76620		13.89460			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.76890		13.89720			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.77170		13.89990			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.78540		13.91320			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.79090		13.91860			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.79920		13.92660			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.80470		13.93190			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.80740		13.93460			0.0000	12,951,341.20	938	2,000
\$ / R On 28/10/2016 Foreign Exchange Future			13.81020		13.93730			0.0000	0.00	0	3,640
\$ / R On 07/11/2016 Foreign Exchange Future			13.83750		13.96410			0.0000	6,586,650.00	476	257
\$ / R On 10/11/2016 Foreign Exchange Future			13.84550		13.97220			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.85890		13.98570			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.86160		13.98840			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.86420		13.99110			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.89370		14.02070			0.0000	10,837,086.00	780	390

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			13.93210		14.05940			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.93490		14.06220			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.93780		14.06500			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.95180		14.07910			0.0000	1,540,711,225.80	110,431	437,330
\$ / R	On	21/12/2016	Foreign Exchange Future			13.95750		14.21550			0.0000	10,049,400.00	720	720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.02140		14.14870			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.05400		14.18140			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.18180		14.30940			0.0000	365,011,168.40	25,738	91,777
\$ / R	On	12/04/2017	Foreign Exchange Future			14.26320		14.39120			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.29840		14.42670			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.44710		14.57690			0.0000	156,274,280.70	10,817	149,226
\$ / R	On	12/07/2017	Foreign Exchange Future			14.50960		14.63980			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.69650		14.82670			0.0000	22,044,750.00	1,500	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.02470		15.15510			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.36950		15.49900			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.71440		15.84280			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,130,272,965.60</b>	<b>151,821</b>	<b>717,050</b>
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			5.14030	0.000	14.02	0.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			376.24030	456.500	14.02	1.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			1.59340	0.000	14.02	0.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			622.69340	706.500	14.02	1.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			0.13620	0.000	14.02	0.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,121.23620	1,206.500	14.02	1.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.04610	0.000	14.02	0.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,421.14610	1,506.500	14.02	1.0000	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			9.59630	8.751	33.17	0.0510	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			580.69630	708.151	33.17	0.9490	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			5.75390	3.862	33.74	0.0246	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			736.85390	863.262	33.74	0.9754	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			3.39810	1.718	34.27	0.0118	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			884.49810	1,011.118	34.27	0.9882	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			184.35770	74.496	14.92	0.5040	0.00	0	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			55.45770	73.896	14.92	0.4960	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			16.35150	11.490	29.26	0.0717	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			437.45150	560.890	29.26	0.9283	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			7.31060	6.007	31.17	0.0343	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			733.21060	855.407	31.17	0.9657	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			6.23870	4.969	31.58	0.0287	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			782.13870	904.369	31.58	0.9713	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			164.00680	80.309	16.69	0.4165	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			97.30680	139.709	16.69	0.5835	0.00	0	5,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			466.12670	348.723	20.52	0.8400	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			19.42670	28.123	20.52	0.1600	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			351.46590	237.309	18.57	0.7431	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			34.76590	46.709	18.57	0.2569	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	07/10/2016	Foreign Exchange Option	13.85	Call			177.37310	108.252	19.80	0.4063	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			145.67310	203.152	19.80	0.5937	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			166.30420	113.661	19.07	0.3817	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			176.90420	251.962	19.07	0.6183	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			59.03280	35.695	20.16	0.1519	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			419.63280	523.995	20.16	0.8481	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			17.73010	10.777	21.97	0.0519	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			738.33010	859.077	21.97	0.9481	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			181.25370	124.318	18.98	0.4075	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			161.85370	232.618	18.98	0.5925	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			23.14020	18.222	22.38	0.0741	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			738.54020	862.021	22.38	0.9259	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			42.86120	33.289	21.38	0.1232	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			585.66120	704.389	21.38	0.8768	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			154.37600	123.696	20.21	0.3462	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			254.47600	351.996	20.21	0.6538	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			2.62850	3.544	29.53	0.0130	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,792.72850	1,921.844	29.53	0.9870	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			53.99880	44.526	21.60	0.1330	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			720.79880	839.126	21.60	0.8670	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			263.26170	218.566	19.36	0.4602	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			214.66170	297.666	19.36	0.5398	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			587.00380	499.709	18.06	0.7444	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			60.40380	100.510	18.06	0.2556	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			481.73020	406.249	18.31	0.6654	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			95.13020	147.049	18.31	0.3346	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.49480	0.570	38.53	0.0015	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,918.59480	5,045.870	38.53	0.9985	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,132.59230	2,006.200	23.34	0.9946	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.69230	1.499	23.34	0.0054	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			524.08110	445.967	18.33	0.6847	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			92.18110	141.267	18.33	0.3153	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.57570	0.659	38.53	0.0017	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,838.67570	4,965.959	38.53	0.9983	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			36.65620	29.755	22.28	0.0803	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,162.05620	1,282.355	22.28	0.9197	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			4.75730	4.924	25.91	0.0146	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,210.15730	2,337.524	25.91	0.9854	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			727.23490	630.494	17.92	0.8078	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			42.63490	73.094	17.92	0.1922	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			160.48720	136.540	20.28	0.2931	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			475.88720	579.139	20.28	0.7069	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			44.35380	36.330	22.06	0.0958	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,069.75380	1,188.930	22.06	0.9042	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			448.37820	381.098	18.60	0.6106	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			141.07820	200.898	18.60	0.3894	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	07/11/2016	Foreign Exchange Option	16.36	Call		9.37730	8.739	25.16	0.0216	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,405.27730	2,531.239	25.16	0.9784	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		93.46360	82.361	23.03	0.1578	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,079.36360	1,194.861	23.03	0.8422	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		10.44810	9.678	25.08	0.0237	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,346.34810	2,472.178	25.08	0.9763	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		255.47290	224.950	21.02	0.3544	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		533.27290	629.450	21.02	0.6456	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		560.85100	492.672	19.44	0.6207	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		188.65100	247.172	19.44	0.3793	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		564.29900	497.765	19.12	0.6100	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		208.59900	268.865	19.12	0.3900	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		441.35490	388.173	19.53	0.5146	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		312.95490	386.573	19.53	0.4854	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		8.59210	8.059	26.66	0.0172	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,107.49210	3,233.859	26.66	0.9828	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		829.62630	740.856	18.41	0.7582	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		98.52630	136.656	18.41	0.2418	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		56.11850	49.996	23.80	0.0928	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,665.01850	1,785.796	23.80	0.9072	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.39120	0.207	25.13	0.0006	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,379.69120	5,506.507	25.13	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,227.06490	2,101.493	19.91	0.9813	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		6.36490	7.793	19.91	0.0187	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		704.14120	629.297	18.31	0.6654	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		183.44120	235.597	18.31	0.3346	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		245.20030	227.879	21.17	0.2894	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		935.80030	1,045.779	21.17	0.7106	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		353.02590	325.841	20.24	0.3852	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		660.82590	760.941	20.24	0.6148	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,461.19110	1,351.847	17.39	0.8996	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		36.19110	54.047	17.39	0.1004	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,451.73360	1,343.101	17.40	0.8977	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		36.73360	55.301	17.40	0.1023	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,442.65390	1,334.377	17.41	0.8958	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		37.65390	56.577	17.41	0.1042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,509.11150	2,635.627	24.90	0.9187	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		57.25180	56.513	24.94	0.0801	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,528.15180	2,654.713	24.94	0.9199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		76.93450	75.162	24.26	0.1041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,197.83450	2,323.362	24.26	0.8959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		70.04280	68.653	24.47	0.0958	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,300.94280	2,426.853	24.47	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		64.90850	63.789	24.65	0.0896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,385.80850	2,511.989	24.65	0.9104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		103.33700	99.937	23.60	0.1346	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	15.86	Put			1,884.23700	2,008.137	23.60	0.8654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			91.43780	88.800	23.88	0.1211	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,012.33780	2,137.000	23.88	0.8789	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			83.12530	80.992	24.09	0.1114	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,114.02530	2,239.192	24.09	0.8886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			108.93570	105.163	23.49	0.1409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,829.83570	1,953.363	23.49	0.8591	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			107.98030	104.271	23.51	0.1398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,838.88030	1,962.471	23.51	0.8602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			104.24860	100.787	23.58	0.1356	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,875.14860	1,998.987	23.58	0.8644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			142.16860	136.037	22.91	0.1768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,563.06860	1,684.237	22.91	0.8232	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			133.56210	128.063	23.04	0.1677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,624.46210	1,746.263	23.04	0.8323	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			121.12200	116.512	23.26	0.1543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,722.02200	1,844.712	23.26	0.8457	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			171.55920	164.188	22.46	0.2083	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,372.45920	1,492.388	22.46	0.7917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			154.78750	148.343	22.71	0.1906	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,475.68750	1,596.543	22.71	0.8094	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			144.59980	138.410	22.87	0.1795	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,545.49980	1,666.610	22.87	0.8205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			200.48190	190.870	22.05	0.2374	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,221.38190	1,339.070	22.05	0.7626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			183.82250	175.516	22.27	0.2208	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,304.72250	1,423.716	22.27	0.7792	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			182.23930	174.055	22.30	0.2192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,313.13930	1,432.255	22.30	0.7808	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			236.66590	224.104	21.61	0.2723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,067.56590	1,182.304	21.61	0.7277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			222.59960	211.201	21.77	0.2589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,123.49960	1,239.401	21.77	0.7411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			218.74200	207.660	21.82	0.2552	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,139.64200	1,255.860	21.82	0.7448	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			284.52080	267.960	21.13	0.3161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			905.42080	1,016.160	21.13	0.6839	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			260.65390	246.067	21.36	0.2945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			981.55390	1,094.267	21.36	0.7055	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			247.27600	233.824	21.50	0.2822	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,028.17600	1,142.024	21.50	0.7178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			302.53420	284.446	20.97	0.3320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			853.43420	962.646	20.97	0.6680	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			294.67750	277.263	21.04	0.3251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			875.57750	985.463	21.04	0.6749	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			287.02630	270.255	21.11	0.3183	0.00	0	7,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			897.92630	1,008.455	21.11	0.6817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			390.03160	364.193	20.30	0.4047	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			650.93160	752.393	20.30	0.5953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			354.25650	331.622	20.55	0.3758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			725.15650	829.822	20.55	0.6242	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			339.07190	317.785	20.67	0.3632	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			759.97190	865.985	20.67	0.6368	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			421.85690	393.139	20.09	0.4294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			592.75690	691.339	20.09	0.5706	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			403.88490	376.794	20.21	0.4156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			624.78490	724.994	20.21	0.5844	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			393.45110	367.305	20.28	0.4074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			644.35110	745.505	20.28	0.5926	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			448.28660	417.168	19.93	0.4494	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			549.18660	645.368	19.93	0.5506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			440.58130	410.164	19.98	0.4436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			561.48130	658.364	19.98	0.5564	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			429.25520	399.868	20.05	0.4351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			580.15520	678.068	20.05	0.5649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			484.68220	450.106	19.72	0.4758	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			495.58220	588.306	19.72	0.5242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			480.37580	446.329	19.74	0.4729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			501.27580	594.529	19.74	0.5271	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			472.16190	438.865	19.79	0.4669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			513.06190	607.065	19.79	0.5331	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			524.93570	485.458	19.51	0.5032	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			445.83570	533.658	19.51	0.4968	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			502.24040	465.512	19.63	0.4879	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			473.14040	563.712	19.63	0.5121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			489.02380	453.913	19.70	0.4788	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			489.92380	582.113	19.70	0.5212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			679.25640	625.129	18.94	0.5986	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			300.15640	373.329	18.94	0.4014	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			651.31980	599.667	19.03	0.5824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			322.21980	397.867	19.03	0.4176	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			640.39740	589.721	19.07	0.5760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			331.29740	407.921	19.07	0.4240	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			908.33940	834.190	18.28	0.7145	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			169.23940	222.390	18.28	0.2855	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			901.18430	827.766	18.30	0.7114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			172.08430	225.966	18.30	0.2886	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			800.05310	735.643	18.58	0.6635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			220.95310	283.843	18.58	0.3365	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			944.59660	866.840	18.19	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			155.49660	205.040	18.19	0.2699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			937.28070	860.240	18.21	0.7270	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	13.30	Put			158.18070	208.440	18.21	0.2730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			929.99660	853.675	18.23	0.7239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			160.89660	211.875	18.23	0.2761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,382.33950	1,279.569	17.70	0.8704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			53.23950	77.769	17.70	0.1296	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,529.46080	1,417.043	17.57	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			40.36080	55.243	17.57	0.0985	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,169.92810	1,077.548	17.91	0.8118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			90.82810	125.748	17.91	0.1882	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			996.68750	914.632	18.09	0.7512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			137.58750	182.832	18.09	0.2488	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,291.63220	2,167.847	19.67	0.9689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.53220	16.047	19.67	0.0311	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,614.46010	1,498.633	17.67	0.9146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			35.36010	46.833	17.67	0.0854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.02040	0.044	28.28	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,930.92040	9,058.244	28.28	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	28.28	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,860.90000	12,988.200	28.28	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.38050	0.629	28.28	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,921.28050	7,048.829	28.28	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.27150	0.462	28.28	0.0009	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,161.17150	7,288.662	28.28	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.24940	0.428	28.28	0.0009	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,221.14940	7,348.628	28.28	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.91900	1.406	28.28	0.0026	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,281.81900	6,409.606	28.28	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.50270	0.810	28.28	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,721.40270	6,849.010	28.28	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.43750	0.714	28.28	0.0014	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,821.33750	6,948.914	28.28	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.33960	1.984	28.28	0.0036	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,002.23960	6,130.184	28.28	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.20360	1.799	28.28	0.0033	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,082.10360	6,209.999	28.28	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.99680	1.514	28.28	0.0028	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,221.89680	6,349.714	28.28	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			2.07320	2.960	28.28	0.0052	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,672.97320	5,801.160	28.28	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.91610	2.754	28.28	0.0049	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,732.81610	5,860.954	28.28	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.59260	2.325	28.28	0.0042	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,872.49260	6,000.525	28.28	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			4.48790	6.013	28.28	0.0100	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,075.38790	5,204.213	28.28	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			3.95390	5.352	28.28	0.0090	0.00	0	10,303

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	19.25	Put			5,174.85390	5,303.552	28.28	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			2.21350	3.143	28.28	0.0055	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,623.11350	5,751.343	28.28	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			6.21390	8.110	28.28	0.0131	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,817.11390	4,946.310	28.28	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			5.55560	7.316	28.28	0.0119	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,906.45560	5,035.516	28.28	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			5.41850	7.150	28.28	0.0117	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,926.31850	5,055.350	28.28	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			14.56430	18.819	28.21	0.0279	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,055.46430	4,187.019	28.21	0.9721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			11.15470	13.903	28.28	0.0213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,342.05470	4,472.103	28.28	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			10.63240	13.302	28.28	0.0204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,381.53240	4,511.502	28.28	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			15.73300	19.902	28.02	0.0294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,966.63300	4,098.102	28.02	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			15.33240	19.533	28.09	0.0289	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,996.23240	4,127.733	28.09	0.9711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			14.81580	19.053	28.17	0.0282	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,035.71580	4,167.253	28.17	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			21.15080	24.771	27.31	0.0365	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,632.05080	3,762.971	27.31	0.9635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			20.60070	24.285	27.37	0.0358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,661.50070	3,792.485	27.37	0.9642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			16.14500	20.280	27.96	0.0300	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,937.04500	4,068.480	27.96	0.9700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			25.02380	28.137	26.91	0.0413	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,445.92380	3,576.337	26.91	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			24.80210	27.947	26.93	0.0410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,455.70210	3,586.147	26.93	0.9590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			21.71720	25.268	27.24	0.0372	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,602.61720	3,733.468	27.24	0.9628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			40.72840	41.234	25.77	0.0596	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,921.62840	3,049.434	25.77	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			39.26880	40.043	25.85	0.0580	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,960.16880	3,088.243	25.85	0.9420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			27.60500	30.343	26.67	0.0444	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,338.50500	3,468.543	26.67	0.9556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			45.51540	45.404	25.49	0.0653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,796.41540	2,923.604	25.49	0.9347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			42.63270	42.782	25.66	0.0617	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,873.53270	3,000.982	25.66	0.9383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			41.10200	41.538	25.75	0.0600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,912.00200	3,039.738	25.75	0.9400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			51.00550	50.551	25.21	0.0722	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,661.90550	2,788.751	25.21	0.9278	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			48.17180	47.854	25.35	0.0686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,729.07180	2,856.054	25.35	0.9314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			47.78150	47.494	25.37	0.0681	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,738.68150	2,865.694	25.37	0.9319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			61.20190	60.271	24.78	0.0850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,452.10190	2,578.471	24.78	0.9150	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			58.21150	57.427	24.90	0.0813	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			0.00000	415.049	19.98	0.4435	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			0.00000	667.549	19.98	0.5565	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			647.41610	604.652	19.00	0.5402	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			448.71610	533.252	19.00	0.4598	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			123.58430	121.093	23.43	0.1419	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,144.88430	2,269.693	23.43	0.8581	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			624.26180	586.487	19.17	0.5096	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			542.86180	632.487	19.17	0.4904	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			178.79060	173.634	22.69	0.1863	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,887.39060	2,009.634	22.69	0.8137	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			798.94420	756.019	18.90	0.5434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			589.54420	674.219	18.90	0.4566	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			670.65280	637.599	19.42	0.4792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			761.25280	855.799	19.42	0.5208	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			580.25760	553.574	19.86	0.4296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			920.85760	1,021.774	19.86	0.5704	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			417.18330	401.969	20.93	0.3306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,337.78330	1,450.169	20.93	0.6694	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			392.67490	378.980	21.14	0.3144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,423.27490	1,537.180	21.14	0.6856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			390.52790	376.964	21.15	0.3130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,431.12790	1,545.164	21.15	0.6870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			388.39780	374.963	21.17	0.3116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,438.99780	1,553.163	21.17	0.6884	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			323.33730	312.497	21.78	0.2664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,713.93730	1,830.696	21.78	0.7336	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			316.55860	305.614	21.84	0.2614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,747.15860	1,863.814	21.84	0.7386	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			306.05520	295.601	21.93	0.2541	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,796.65520	1,913.801	21.93	0.7459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			241.72550	234.879	22.55	0.2082	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,152.32550	2,273.079	22.55	0.7918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			181.19310	177.415	23.35	0.1622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,621.79310	2,745.615	23.35	0.8378	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			158.84410	156.089	23.72	0.1445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,849.44410	2,974.289	23.72	0.8555	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			138.47100	138.482	24.42	0.1280	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,139.07100	3,266.682	24.42	0.8720	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	18.43	Call			96.90760	98.228	27.13	0.0886	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,217.50760	4,346.428	27.13	0.9114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			96.64170	97.970	27.16	0.0883	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,227.24170	4,356.170	27.16	0.9117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			71.22710	68.444	27.18	0.0650	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,761.82710	4,886.644	27.18	0.9350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			55.24010	53.223	27.18	0.0523	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,125.84010	5,251.423	27.18	0.9477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,481.96620	1,395.032	17.56	0.7876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			172.56620	213.232	17.56	0.2124	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			977.36250	921.688	18.33	0.6229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			417.96250	489.888	18.33	0.3771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.14440	12.897	27.18	0.0149	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,123.74440	7,251.097	27.18	0.9851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,162.24630	2,048.542	17.11	0.9147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			52.84630	66.742	17.11	0.0853	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			210.32270	206.394	23.40	0.1710	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,839.12270	2,963.194	23.40	0.8290	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			978.53680	928.837	18.59	0.5916	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			537.33680	615.637	18.59	0.4084	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			949.13570	903.658	18.78	0.5673	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			622.43570	705.258	18.78	0.4327	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			274.85530	268.195	22.78	0.2094	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,518.15530	2,639.795	22.78	0.7906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,083.75490	1,037.869	18.58	0.5782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			686.85490	770.769	18.58	0.4218	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,060.41170	1,015.906	18.66	0.5694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			713.51170	798.806	18.66	0.4306	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			615.38590	596.356	20.56	0.3758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			232.10240	281.886	17.44	0.2153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,262.34100	1,205.365	18.06	0.6413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			515.44100	588.265	18.06	0.3587	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,239.94600	1,184.966	18.12	0.6340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			533.04600	607.866	18.12	0.3660	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,283.90070	4,414.039	25.70	0.8563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			139.36800	132.624	26.00	0.0968	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,272.46800	5,395.524	26.00	0.9032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			376.21480	366.895	22.30	0.2476	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,529.31480	2,649.795	22.30	0.7524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,809.00240	1,728.986	17.44	0.7847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,715.98860	3,845.085	24.51	0.8336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			236.89620	236.398	24.71	0.1622	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,809.99620	3,939.298	24.71	0.8378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			532.45010	517.482	21.13	0.3330	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,815.55010	1,930.381	21.13	0.6670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			210.80070	211.139	25.70	0.1437	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,007.28120	2,122.787	21.46	0.6932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		453.60420	440.766	21.67	0.2905	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,136.70420	2,253.666	21.67	0.7095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		610.38560	591.607	20.60	0.3732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,553.48560	1,664.506	20.60	0.6268	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		242.88860	242.185	24.51	0.1664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,561.00130	1,672.147	20.61	0.6280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		549.63880	533.846	21.01	0.3420	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,752.73880	1,866.746	21.01	0.6580	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		796.24230	766.710	19.63	0.4608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,109.34230	1,209.610	19.63	0.5392	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		484.18120	469.887	21.46	0.3068	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,538.48590	1,649.256	20.56	0.6242	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		612.87720	593.973	20.58	0.3745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,545.97720	1,656.873	20.58	0.6255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,117.28580	1,069.419	18.48	0.5906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		650.38580	732.319	18.48	0.4094	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		607.90130	589.247	20.61	0.3720	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,273.87810	1,220.782	18.24	0.6273	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		584.07810	661.182	18.24	0.3727	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		285.15390	284.819	24.19	0.1850	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,625.35390	3,755.219	24.19	0.8150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,277.20320	2,193.068	16.88	0.8262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		200.50320	246.568	16.88	0.1738	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,611.52000	1,547.122	18.02	0.6788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		534.82000	600.622	18.02	0.3212	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		476.76290	466.355	22.72	0.2615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,030.06290	3,149.855	22.72	0.7385	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		478.16420	467.708	22.71	0.2622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,021.46420	3,141.208	22.71	0.7378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		475.36730	465.007	22.74	0.2608	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,038.66730	3,158.507	22.74	0.7392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,022.78690	994.834	21.00	0.4381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,867.68690	1,970.134	21.00	0.5619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		730.45050	712.204	22.54	0.3297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,865.35050	2,977.504	22.54	0.6703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		728.64220	710.456	22.55	0.3290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,873.54220	2,985.756	22.55	0.6710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		726.84020	708.713	22.56	0.3283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,881.74020	2,994.013	22.56	0.6717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		948.50750	923.944	22.67	0.3685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,949.50750	3,054.444	22.67	0.6315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		946.50710	921.996	22.68	0.3678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,957.50710	3,062.496	22.68	0.6322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		950.52110	925.898	22.66	0.3692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,941.52110	3,046.398	22.66	0.6308	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,171.79700	1,141.361	22.73	0.4017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,018.99700	3,116.962	22.73	0.5983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,169.60690	1,139.221	22.74	0.4010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,026.80690	3,124.821	22.74	0.5990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,167.42290	1,137.079	22.75	0.4004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,034.62290	3,132.679	22.75	0.5996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,757.13550	2,688.375	18.54	0.7594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			554.33550	613.975	18.54	0.2406	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,285,474</b>
<b>Total \$ / R</b>												<b>2,130,272,965.60</b>	<b>151,821</b>	<b>3,002,524</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.95180		14.07910			0.0000	1,953,252.00	140	358
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.18180		14.30940			0.0000	1,148,725.80	81	86
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.44710		14.57690			0.0000	433,413.00	30	48
<b>Total \$ / R MAXI Future</b>												<b>3,535,390.80</b>	<b>251</b>	<b>492</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			22,066.19970	20,942.263	21.79	0.2570	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			113,156.19970	124,762.263	21.79	0.7430	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			21,874.19780	20,766.001	21.82	0.2552	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			113,964.19780	125,586.001	21.82	0.7448	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			21,684.16060	20,591.303	21.84	0.2534	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			114,774.16060	126,411.303	21.84	0.7466	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			284,944.41210	297,428.936	23.72	0.8555	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,802.12260	15,530.053	23.73	0.1438	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			285,862.12260	298,350.053	23.73	0.8562	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,967.43230	15,688.295	23.70	0.1451	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			284,027.43230	296,508.295	23.70	0.8549	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,884.41210	15,608.936	23.72	0.1445	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			43,390.35010	42,197.961	21.82	0.2798	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			222,700.35010	234,487.961	21.82	0.7202	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			43,216.34530	42,031.999	21.83	0.2788	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			223,526.34530	235,321.999	21.83	0.7212	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			43,043.17180	41,866.818	21.85	0.2779	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			224,353.17180	236,156.818	21.85	0.7221	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>3,535,390.80</b>	<b>251</b>	<b>492</b>
£ / R	On	05/10/2016	Foreign Exchange Future			17.84720		18.00380			0.0000	1,267,151.20	71	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.92750		18.08400			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.13650		18.29220			0.0000	1,394,860,078.50	76,909	74,444
£ / R	On	13/03/2017	Foreign Exchange Future			18.46780		18.62400			0.0000	0.00	0	3,588
£ / R	On	25/04/2017	Foreign Exchange Future			18.63780		18.79530			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.85310		19.01360			0.0000	14,139,825.00	750	12,625
£ / R	On	18/12/2017	Foreign Exchange Future			19.69790		19.85880			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>1,410,267,054.70</b>	<b>77,730</b>	<b>90,888</b>
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		191.53830	108.815	17.04	0.4230	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		107.73830	181.615	17.04	0.5770	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		51.29930	38.506	18.88	0.0918	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		1,187.29930	1,331.006	18.88	0.9082	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,609.46960	1,479.168	16.24	0.8590	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		77.26960	102.668	16.24	0.1410	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		1,307.86200	1,189.868	16.56	0.7809	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		145.66200	183.368	16.56	0.2191	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call		1,180.37930	1,068.433	16.70	0.7399	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		6,186.70360	6,339.054	29.48	0.9821	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		2.34980	1.846	29.48	0.0026	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		8,650.14980	8,805.346	29.48	0.9974	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		26.05670	26.015	24.92	0.0327	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		4,373.85670	4,529.515	24.92	0.9673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		4,383.89770	4,539.559	24.97	0.9673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		27.66810	27.739	26.68	0.0326	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		4,745.46810	4,901.239	26.68	0.9674	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		538.83140	475.976	17.67	0.4445	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		656.63140	749.476	17.67	0.5555	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		18.90360	15.554	29.48	0.0179	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		3,158.14070	3,307.132	20.67	0.9522	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		26.01530	25.971	24.87	0.0327	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		4,363.81530	4,519.471	24.87	0.9673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call		878.15110	784.494	17.03	0.6217	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put		335.95110	397.994	17.03	0.3783	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		26.09770	26.059	24.97	0.0327	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put		188.17930	231.933	16.70	0.2601	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call		847.97770	756.484	17.07	0.6081	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put		355.77770	419.984	17.07	0.3919	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		734.39040	651.544	17.21	0.5533	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		442.19040	515.044	17.21	0.4467	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		40.34070	33.632	20.67	0.0478	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		47.13240	48.331	21.42	0.0465	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		5,173.13240	5,330.531	21.42	0.9535	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		46.74720	47.991	21.42	0.0462	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		5,182.74720	5,340.191	21.42	0.9538	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		47.52160	48.672	21.42	0.0468	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		5,163.52160	5,320.872	21.42	0.9532	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		5,318.26780	5,470.474	23.44	0.9098	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		133.56780	128.274	23.44	0.0902	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		5,016.40000	5,176.900	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		5,026.40000	5,186.900	1.0000	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	19/06/2017	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			5,006.40000	5,166.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			588.04510	565.267	24.02	0.2148	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,879.24510	6,017.367	24.02	0.7852	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			586.53230	563.811	24.02	0.2144	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,887.73230	6,025.911	24.02	0.7856	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			589.56150	566.727	24.02	0.2152	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,870.76150	6,008.827	24.02	0.7848	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>19,130</b>
<b>Total £ / R</b>												<b>1,410,267,054.70</b>	<b>77,730</b>	<b>110,018</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13816		0.13902			0.0000	13,816.20	100	11,349
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14098		0.14184			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14431		0.14516			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14748		0.14830			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>13,816.20</b>	<b>100</b>	<b>12,709</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,098.40000	27,183.800	25.39	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,098.40000	28,183.800	25.39	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,098.40000	29,183.800	25.39	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			844.93440	823.272	20.60	0.5476	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			661.33440	725.172	20.60	0.4524	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			469.35240	475.278	21.91	0.3636	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,285.75240	1,377.178	21.91	0.6364	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			252.04770	269.447	23.06	0.2292	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,068.44770	2,171.347	23.06	0.7708	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			522.93520	541.739	22.64	0.3292	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,006.93520	2,110.339	22.64	0.6708	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			330.44370	356.005	23.42	0.2338	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,814.44370	2,924.605	23.42	0.7662	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			815.88950	816.219	21.68	0.4528	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,299.88950	1,384.819	21.68	0.5472	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,242.64620	1,224.591	23.13	0.5157	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,412.34620	1,476.491	23.13	0.4843	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			892.91680	898.501	23.92	0.4095	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,062.61680	2,150.401	23.92	0.5905	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			638.67070	659.020	24.64	0.3209	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,808.37070	2,910.920	24.64	0.6791	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>13,816.20</b>	<b>100</b>	<b>12,709</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/09/2016	Foreign Exchange Future			15.46710		15.59500			0.0000	525,881.40	34	0
€ / R	On	28/10/2016	Foreign Exchange Future			15.64230		15.75460			0.0000	531,838.20	34	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.64230		15.78610			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.72490		15.86850			0.0000	9,576,464.10	609	44,317
€ / R	On	13/03/2017	Foreign Exchange Future			16.04570		16.18960			0.0000	0.00	0	8,345
€ / R	On	19/06/2017	Foreign Exchange Future			16.42010		16.56670			0.0000	0.00	0	77,537
€ / R	On	18/09/2017	Foreign Exchange Future			16.77680		16.92390			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.19980		17.34440			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>10,634,183.70</b>	<b>677</b>	<b>130,733</b>
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			0.05420	0.000	11.64	0.0000	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,385.05420	1,512.900	11.64	1.0000	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			0.00000	270.287	18.53	0.4570	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			0.00000	377.987	18.53	0.5430	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			284.04030	247.702	19.16	0.3269	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			737.94030	845.402	19.16	0.6731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			200.09290	176.575	20.23	0.2171	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,341.59290	1,461.675	20.23	0.7829	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			8.96490	7.424	25.71	0.0118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,033.94780	6,177.093	25.71	0.9964	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			203.52000	179.592	20.19	0.2203	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,325.02000	1,444.692	20.19	0.7797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,251.20540	1,368.950	20.02	0.7649	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			201.79900	178.076	20.21	0.2187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,333.29900	1,453.176	20.21	0.7813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			867.66090	971.917	19.08	0.6649	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			308.82060	272.597	19.27	0.3127	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			940.32060	1,047.697	19.27	0.6873	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			219.70540	193.850	20.02	0.2351	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,940.46490	5,082.524	25.71	0.9882	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			2.44780	1.993	25.71	0.0036	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			336.16090	296.817	19.08	0.3351	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			201.33010	183.862	21.54	0.1606	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,721.73010	2,848.162	21.54	0.8394	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			203.42490	185.765	21.51	0.1621	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,703.82490	2,830.065	21.51	0.8379	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			202.37450	184.810	21.52	0.1614	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,712.77450	2,839.110	21.52	0.8386	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			373.37040	348.009	21.43	0.2213	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,996.67040	3,117.909	21.43	0.7787	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			372.07220	346.808	21.44	0.2206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,005.37220	3,126.708	21.44	0.7794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			374.67010	349.211	21.41	0.2220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,987.97010	3,109.111	21.41	0.7780	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,103.85230	3,218.327	21.22	0.7288	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			556.22680	523.701	21.23	0.2706	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,112.32680	3,226.901	21.23	0.7294	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			559.28340	526.557	21.21	0.2719	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,095.38340	3,209.757	21.21	0.7281	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			557.75230	525.127	21.22	0.2712	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,907.05100	1,988.523	19.63	0.5466	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,188.33230	1,125.408	19.65	0.4525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,913.93230	1,995.608	19.65	0.5475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,194.57920	1,131.246	19.62	0.4543	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,900.17920	1,981.446	19.62	0.5457	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,191.45100	1,128.323	19.63	0.4534	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,372</b>
<b>Total € / R</b>												<b>10,634,183.70</b>	<b>677</b>	<b>137,105</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.65930		10.77470			0.0000	70,969,619.40	6,658	7,869
AUS / R	On	13/03/2017	Foreign Exchange Future			10.81460		10.92930			0.0000	0.00	0	3,292
AUS / R	On	19/06/2017	Foreign Exchange Future			10.99280		11.10990			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.16090		11.27860			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.38780		11.50720			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>70,969,619.40</b>	<b>6,658</b>	<b>11,252</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			330.84140	280.721	14.12	0.5128	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			216.14140	281.421	14.12	0.4872	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			325.35720	276.346	14.14	0.5072	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			220.65720	287.046	14.14	0.4928	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			319.93010	272.027	14.17	0.5016	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			225.23010	292.727	14.17	0.4984	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			129.00030	118.226	16.13	0.1924	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,149.70030	1,253.626	16.13	0.8076	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			127.62110	116.940	16.15	0.1906	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,158.32110	1,262.340	16.15	0.8094	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			130.39550	119.527	16.12	0.1942	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,141.09550	1,244.927	16.12	0.8058	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,208.51240	1,308.095	16.13	0.7309	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			252.18280	234.355	16.10	0.2726	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,192.28280	1,291.555	16.10	0.7274	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			250.28800	232.617	16.12	0.2708	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,200.38800	1,299.817	16.12	0.7292	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			248.41240	230.895	16.13	0.2691	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			362.69760	340.321	16.14	0.3207	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,254.09760	1,349.421	16.14	0.6793	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			360.50510	338.268	16.16	0.3191	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,261.90510	1,357.368	16.16	0.6809	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			358.32780	336.233	16.18	0.3174	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,269.72780	1,365.333	16.18	0.6826	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			997.66270	1,079.306	15.96	0.5586	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			631.50690	593.933	15.97	0.4396	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,004.30690	1,086.133	15.97	0.5604	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			638.24190	600.301	15.95	0.4432	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			991.04190	1,072.501	15.95	0.5568	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			634.86270	597.106	15.96	0.4414	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>70,969,619.40</b>	<b>6,658</b>	<b>11,252</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.62330		10.75230			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.80500		10.93520			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.01580		11.14780			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			15.07990	12.227	18.73	0.0343	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,772.77990	1,898.927	18.73	0.9657	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			14.80560	12.000	18.74	0.0337	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,782.50560	1,908.700	18.74	0.9663	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			14.53620	11.778	18.75	0.0332	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,792.23620	1,918.478	18.75	0.9668	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			71.24730	64.954	18.64	0.1057	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,866.04730	1,989.954	18.64	0.8943	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			70.56780	64.346	18.66	0.1048	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,875.36780	1,999.346	18.66	0.8952	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			69.89680	63.745	18.68	0.1039	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,884.69680	2,008.745	18.68	0.8961	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			364.91210	336.349	16.41	0.3511	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			947.11210	1,050.549	16.41	0.6489	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			362.30990	333.977	16.43	0.3491	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			954.50990	1,058.177	16.43	0.6509	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			359.73160	331.624	16.45	0.3470	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			961.93160	1,065.824	16.45	0.6530	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			682.16850		682.16850			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		42.60880			0.0000	0.00	0	30,000
<b>Total CF CANDCO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			14.46080		14.61400			0.0000	4,526,230.40	313	2,171
CHF / R	On	13/03/2017	Foreign Exchange Future			14.77660		14.93000			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.14430		15.29950			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>4,526,230.40</b>	<b>313</b>	<b>2,171</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			60.99200	52.435	21.39	0.0826	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,146.99200	2,291.635	21.39	0.9174	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			62.46740	53.686	21.38	0.0843	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,128.46740	2,272.886	21.38	0.9157	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			61.72500	53.056	21.38	0.0835	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,137.72500	2,282.256	21.38	0.9165	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			216.98300	175.331	20.92	0.1689	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,356.98300	2,468.731	20.92	0.8311	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			219.42270	178.067	20.92	0.1710	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,339.42270	2,451.467	20.92	0.8290	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			218.19910	176.694	20.92	0.1699	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,348.19910	2,460.094	20.92	0.8301	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			766.13040	711.638	19.90	0.4204	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,356.63040	1,457.338	19.90	0.5796	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			772.39530	717.443	19.87	0.4232	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,342.89530	1,443.143	19.87	0.5768	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			769.25600	714.531	19.89	0.4218	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,349.75600	1,450.231	19.89	0.5782	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>4,526,230.40</b>	<b>313</b>	<b>2,171</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08070		2.09900			0.0000	20,807.00	10	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10610		2.12440			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13420		2.15180			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>20,807.00</b>	<b>10</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,738.91270	3,921.109	20.02	0.9627	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			35.01980	34.050	19.94	0.0442	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,545.01980	3,727.050	19.94	0.9558	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			31.82520	30.944	19.98	0.0406	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,641.82520	3,823.944	19.98	0.9594	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			28.91270	28.109	20.02	0.0373	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,718.00020	3,899.542	19.84	0.8774	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			154.61230	153.361	19.93	0.1177	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,810.61230	3,992.361	19.93	0.8823	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			147.59460	146.532	20.01	0.1129	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,903.59460	4,085.532	20.01	0.8871	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			162.00020	160.542	19.84	0.1226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			893.06390	867.815	18.02	0.4049	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,775.06390	1,925.815	18.02	0.5951	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			861.39700	838.253	18.08	0.3943	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,843.39700	1,996.253	18.08	0.6057	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			831.97770	810.556	18.16	0.3839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,913.97770	2,068.556	18.16	0.6161	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>20,807.00</b>	<b>10</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.07420		2.09270			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			421.01110	381.400	17.31	0.3901	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			694.01110	839.400	17.31	0.6099	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			386.30280	350.257	17.43	0.3655	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			759.30280	908.257	17.43	0.6345	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			458.42040	414.941	17.18	0.4156	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			631.42040	772.941	17.18	0.5844	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			2.11450		2.13020			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.15780		2.17340			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			53.04740	48.471	20.48	0.0579	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,451.04740	3,603.471	20.48	0.9421	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			50.24100	45.408	20.62	0.0544	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,548.24100	3,700.408	20.62	0.9456	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			47.62790	42.564	20.76	0.0512	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,645.62790	3,797.564	20.76	0.9488	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,448.02190	1,583.834	16.77	0.6389	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			554.59590	535.862	16.87	0.3477	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,520.59590	1,657.862	16.87	0.6523	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			528.47560	511.102	16.97	0.3346	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,594.47560	1,733.101	16.97	0.6654	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			582.02190	561.834	16.77	0.3611	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			1.80020		1.81680			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83110		1.84770			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
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86610		1.88310			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			73.95930	70.529	23.96	0.0805	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,105.95930	3,268.528	23.96	0.9195	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			69.18810	65.977	24.10	0.0757	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,201.18810	3,363.977	24.10	0.9243	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			64.75810	61.746	24.24	0.0712	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,296.75810	3,459.745	24.24	0.9288	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			244.56820	241.245	22.77	0.1723	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,167.56820	3,330.245	22.77	0.8277	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			234.46660	231.587	22.89	0.1661	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,257.46660	3,420.587	22.89	0.8339	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			224.85130	222.383	23.01	0.1601	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,347.85130	3,511.383	23.01	0.8399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			895.24890	862.529	19.78	0.4172	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,664.24890	1,801.529	19.78	0.5828	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			865.97730	835.313	19.91	0.4064	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,734.97730	1,874.313	19.91	0.5936	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			837.78420	809.106	20.03	0.3958	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,806.78420	1,948.106	20.03	0.6042	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			0.13630		0.13710			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13660		0.13500			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13670		0.13690			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			10.11520		10.21880			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.25280		10.35700			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.41210		10.51740			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			98.99550	87.282	17.05	0.2008	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			730.19550	822.082	17.05	0.7992	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			97.31930	85.821	17.07	0.1980	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			738.51930	830.621	17.07	0.8020	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			95.66940	84.384	17.10	0.1951	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			746.86940	839.184	17.10	0.8049	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			183.41790	168.800	16.84	0.2563	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			936.41790	1,026.000	16.84	0.7437	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
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			187.34640	172.357	16.80	0.2609	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			920.34640	1,009.557	16.80	0.7391	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			185.37250	170.570	16.82	0.2586	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			928.37250	1,017.770	16.82	0.7414	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			391.08230	364.355	16.40	0.3873	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			813.68230	892.255	16.40	0.6127	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			387.97580	361.601	16.42	0.3849	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			820.57580	899.501	16.42	0.6151	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			384.89310	358.869	16.43	0.3826	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			827.49310	906.769	16.43	0.6174	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33030		1.34240			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34280		1.35480			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35860		1.37060			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			576.00000	697.000		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			676.00000	797.000		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			776.00000	897.000		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			652.00000	772.000		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			752.00000	872.000		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			852.00000	972.000		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			94.00000	214.000		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			194.00000	314.000		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			294.00000	414.000		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			1.29990		1.29920			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30220		1.30150			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30500		1.30440			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 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			1.12710		1.12710			0.0000	0.00	0	13,266
QUANTO €On	13/03/2017	Foreign Exchange Future			1.13140		1.13140			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.13660		1.13650			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>
RAIN	On	19/12/2016	Foreign Exchange Future		24,439.47000		24,651.37000			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		10.23690		10.33510			0.0000	4,504,236.00	440	440
SGD / R	On	13/03/2017	Foreign Exchange Future		10.40560		10.50670			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>4,504,236.00</b>	<b>440</b>	<b>440</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call		24.66130	22.383	19.01	0.0592	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,499.56130	1,595.483	19.01	0.9408	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		24.20410	21.971	19.02	0.0582	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,509.10410	1,605.071	19.02	0.9418	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		23.75530	21.566	19.04	0.0572	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,518.65530	1,614.666	19.04	0.9428	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		258.59220	239.858	16.65	0.3323	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		741.89220	824.259	16.65	0.6677	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		255.93360	237.490	16.68	0.3296	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		749.23360	831.890	16.68	0.6704	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		253.29930	235.145	16.70	0.3269	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		756.59930	839.545	16.70	0.6731	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>4,504,236.00</b>	<b>440</b>	<b>440</b>
TRY / R	On	19/12/2016	Foreign Exchange Future		4.58060		4.62760			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future		4.58240		4.62590			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		7.86040	7.744	18.15	0.0493	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put		670.26040	717.144	18.15	0.9507	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call		7.59340	7.500	18.22	0.0477	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put		679.99340	726.900	18.22	0.9523	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call		7.33670	7.265	18.30	0.0463	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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			689.73670	736.665	18.30	0.9537	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			90.49510	83.208	15.12	0.2981	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			324.59510	360.808	15.12	0.7019	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			87.93890	81.014	15.16	0.2917	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			332.03890	368.614	15.16	0.7083	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			85.44780	78.877	15.20	0.2854	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			339.54780	376.477	15.20	0.7146	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.33850		1.36680			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.29390		1.32130			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25020		1.27640			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>3,634,744,303.80</b>	<b>238,000</b>	<b>1,042,261</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,310,976</b>
<b>Grand Total:</b>												<b>3,634,744,303.80</b>	<b>238,000</b>	<b>3,353,237</b>