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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/10/2016 Foreign Exchange Future			14.17290		14.18120			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			14.17570		14.18680			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.18410		14.19530			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.18970		14.20090			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.19250		14.20370			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			14.19530		14.20650			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.20650		14.21770			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			14.20930		14.22050			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.22320		14.23460			0.0000	312,910.40	22	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.23160		14.24300			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.24550		14.25700			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.24830		14.25980			0.0000	14,248,300.00	1,000	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.25110		14.26260			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.28180		14.29330			0.0000	0.00	0	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.32090		14.33230			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.32370		14.33510			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.32650		14.33790			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.32930		14.34070			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.34040		14.35190			0.0000	1,034,530,796.40	72,141	411,532
\$ / R On 21/12/2016 Foreign Exchange Future			14.34610		14.35760			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.36900		14.38060			0.0000	0.00	0	790

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Future			14.41200		14.42370			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.44620		14.45790			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.57930		14.59110			0.0000	7,639,553.20	524	104,705
\$ / R	On	12/04/2017	Foreign Exchange Future			14.66430		14.67610			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.70130		14.71310			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.85840		14.87020			0.0000	0.00	0	150,436
\$ / R	On	12/07/2017	Foreign Exchange Future			14.92410		14.93590			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.11930		15.13090			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.42810		15.44030			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.76150		15.77360			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.09490		16.10690			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,056,731,560.00</b>	<b>73,687</b>	<b>684,178</b>
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			39.15350	19.083	31.91	0.1176	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			437.95350	426.183	31.91	0.8824	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			375.71250	353.928	26.57	0.7875	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			58.91250	48.228	26.57	0.2125	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			804.93070	789.915	22.54	0.9669	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			9.63070	5.815	22.54	0.0331	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			670.61680	654.210	21.32	0.9439	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			15.31680	10.110	21.32	0.0561	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.27490	0.021	47.67	0.0001	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,649.37490	4,660.321	47.67	0.9999	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,401.07710	2,389.783	35.31	0.9996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.17710	0.083	35.31	0.0004	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			718.84790	700.178	20.02	0.9453	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			17.94790	10.478	20.02	0.0547	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.32730	0.027	47.67	0.0001	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,569.42730	4,580.327	47.67	0.9999	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			45.36650	30.229	25.27	0.1078	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			801.66650	797.729	25.27	0.8922	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			35.29650	23.387	25.79	0.0856	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			891.59650	890.887	25.79	0.9144	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			3.20960	2.062	32.11	0.0084	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,939.50960	1,949.562	32.11	0.9916	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			966.72350	949.842	22.99	0.9660	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			13.02350	7.342	22.99	0.0340	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			213.21980	181.896	22.30	0.4637	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			259.51980	239.396	22.30	0.5363	0.00	0	2,000
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			621.64070	598.279	20.84	0.8731	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			45.14070	32.979	20.84	0.1269	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			643.05160	624.082	20.37	0.8470	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			55.35160	47.582	20.37	0.1530	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			549.21970	528.792	20.59	0.7891	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			81.51970	72.292	20.59	0.2109	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			450.34940	428.866	20.75	0.7013	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	02/11/2016	Foreign Exchange Option	13.90	Put		129.84940	119.566	20.75	0.2987	0.00	0	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		11.95190	9.418	29.36	0.0254	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,137.35190	2,146.218	29.36	0.9746	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		115.38970	100.765	25.13	0.2129	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		830.78970	827.565	25.13	0.7871	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		13.15650	10.354	29.16	0.0278	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,078.55650	2,087.154	29.16	0.9722	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call		528.28640	509.216	21.97	0.6724	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put		185.28640	177.616	21.97	0.3276	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		467.82350	448.514	22.13	0.6246	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		224.82350	216.914	22.13	0.3754	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		412.20150	392.830	22.28	0.5758	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		717.03360	712.638	24.19	0.7258	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		737.75160	720.249	21.52	0.8024	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		94.75160	88.650	21.52	0.1976	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		434.32480	427.136	22.96	0.5676	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		627.90930	609.486	21.75	0.7406	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		134.90930	127.886	21.75	0.2594	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		593.53180	574.859	21.82	0.7185	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		150.53180	143.259	21.82	0.2815	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		160.03360	144.238	24.19	0.2742	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		269.20150	261.230	22.28	0.4242	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		386.20420	366.868	22.35	0.5513	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		293.20420	285.268	22.35	0.4487	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		337.79000	318.664	22.50	0.5026	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		344.79000	337.064	22.50	0.4974	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		277.32480	258.736	22.96	0.4324	0.00	0	20,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		737.91770	720.581	20.68	0.7843	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		110.91770	105.081	20.68	0.2157	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		584.12250	565.843	20.95	0.6880	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		184.32250	177.543	20.95	0.3120	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		8.05440	5.016	27.48	0.0129	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,835.45440	2,843.916	27.48	0.9871	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,048.69170	1,032.686	19.99	0.8973	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		46.09170	41.586	19.99	0.1027	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		68.09350	58.431	25.31	0.1172	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,405.49350	1,407.331	25.31	0.8828	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.84790	1.010	31.31	0.0023	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,107.54790	5,119.210	31.31	0.9977	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,497.76470	2,485.791	24.51	0.9903	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		4.46470	3.991	24.51	0.0097	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		899.97810	883.042	19.54	0.8113	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		106.67810	101.242	19.54	0.1887	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		326.31950	310.734	21.85	0.3812	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		744.01950	739.834	21.85	0.6188	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		466.96670	449.980	20.91	0.5009	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	13/12/2016	Foreign Exchange Option	14.37	Put			501.86670	496.280	20.91	0.4991	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,728.99320	1,715.290	20.33	0.9436	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			31.09320	28.789	20.33	0.0564	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,719.44390	1,705.716	20.30	0.9428	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			31.54390	29.216	20.30	0.0572	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,709.90030	1,696.149	20.26	0.9420	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			32.00030	29.649	20.26	0.0580	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			698.88830	682.393	20.67	0.6422	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			308.18830	303.093	20.67	0.3578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.07940	0.024	29.19	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,658.17940	8,669.624	29.19	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00030	0.000	29.19	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,588.10030	12,599.600	29.19	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.09050	0.476	29.19	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,649.19050	6,660.076	29.19	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.80650	0.338	29.19	0.0007	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,888.90650	6,899.938	29.19	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.74750	0.310	29.19	0.0007	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,948.84750	6,959.910	29.19	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			2.39770	1.159	29.19	0.0023	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,010.49770	6,020.759	29.19	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.39870	0.631	29.19	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,449.49870	6,460.231	29.19	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.23540	0.548	29.19	0.0012	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,549.33540	6,560.148	29.19	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			3.35690	1.695	29.19	0.0033	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,731.45690	5,741.295	29.19	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			3.05080	1.522	29.19	0.0030	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,811.15080	5,821.122	29.19	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			2.57810	1.258	29.19	0.0025	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,950.67810	5,960.858	29.19	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			4.95710	2.631	29.19	0.0050	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,403.05710	5,412.231	29.19	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			4.62060	2.430	29.19	0.0046	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,462.72060	5,472.030	29.19	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			3.91760	2.018	29.19	0.0039	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,602.01760	5,611.618	29.19	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			9.87160	5.713	29.19	0.0101	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,807.97160	4,815.313	29.19	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			8.81720	5.032	29.19	0.0090	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,906.91720	4,914.632	29.19	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			5.25530	2.810	29.19	0.0053	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,353.35530	5,362.410	29.19	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			13.19330	7.916	29.19	0.0135	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,551.29330	4,557.516	29.19	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			11.94010	7.076	29.19	0.0122	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,640.04010	4,646.676	29.19	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			11.67720	6.901	29.19	0.0119	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,659.77720	4,666.501	29.19	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			23.82360	17.225	28.49	0.0276	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,791.92360	3,796.825	28.49	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			19.83290	13.207	28.87	0.0216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,077.93290	4,082.807	28.87	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			19.35130	12.736	28.93	0.0208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,117.45130	4,122.336	28.93	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			25.26410	18.719	28.37	0.0298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,703.36410	3,708.319	28.37	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			24.77210	18.207	28.41	0.0291	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,732.87210	3,737.807	28.41	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			24.13480	17.546	28.46	0.0281	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,772.23480	3,777.146	28.46	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			31.78340	25.703	27.92	0.0399	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,369.88340	3,375.303	27.92	0.9601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			31.13070	24.990	27.96	0.0389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,399.23070	3,404.590	27.96	0.9611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			25.76830	19.247	28.33	0.0306	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,673.86830	3,678.847	28.33	0.9694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			36.32690	30.737	27.67	0.0470	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,184.42690	3,190.337	27.67	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			36.06920	30.448	27.68	0.0466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,194.16920	3,200.048	27.68	0.9534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			32.45280	26.437	27.88	0.0410	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,340.55280	3,346.037	27.88	0.9590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			54.89230	49.935	26.79	0.0733	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,662.99230	2,669.535	26.79	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			53.12840	48.276	26.87	0.0710	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,701.22840	2,707.876	26.87	0.9290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			39.31650	34.105	27.52	0.0516	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,077.41650	3,083.705	27.52	0.9484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			61.08910	55.778	26.52	0.0811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,539.18910	2,545.378	26.52	0.9189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			57.18920	52.099	26.69	0.0762	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,615.28920	2,621.699	26.69	0.9238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			55.34350	50.360	26.77	0.0738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,653.44350	2,659.960	26.77	0.9262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			68.63560	62.918	26.24	0.0906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,406.73560	2,412.518	26.24	0.9094	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			64.74140	59.231	26.38	0.0857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,472.84140	2,478.831	26.38	0.9143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			64.20600	58.723	26.40	0.0850	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,482.30600	2,488.323	26.40	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			82.63060	76.220	25.80	0.1078	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	16.47	Put			2,200.73060	2,205.820	25.80	0.8922	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			78.52990	72.316	25.92	0.1028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,256.62990	2,261.915	25.92	0.8972	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			77.21200	71.062	25.96	0.1012	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,275.31200	2,280.662	25.96	0.8988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			104.14940	96.800	25.25	0.1336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,952.24940	1,956.400	25.25	0.8664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			94.73520	87.780	25.47	0.1224	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,052.83520	2,057.380	25.47	0.8776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			87.70890	81.064	25.66	0.1140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,135.80890	2,140.664	25.66	0.8860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			140.02490	131.367	24.57	0.1747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,648.12490	1,650.967	24.57	0.8253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			123.89500	115.791	24.85	0.1565	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,771.99500	1,775.391	24.85	0.8435	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			112.58930	104.906	25.07	0.1434	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,870.68930	1,874.506	25.07	0.8566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			147.59150	138.690	24.44	0.1831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,595.69150	1,598.290	24.44	0.8169	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			146.30140	137.441	24.46	0.1817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,604.40140	1,607.041	24.46	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			141.25790	132.560	24.55	0.1761	265,119.00	2,000	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,639.35790	1,642.160	24.55	0.8239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			190.30050	180.221	23.74	0.2299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,338.40050	1,339.821	23.74	0.7701	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			179.28040	169.481	23.90	0.2181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,397.38040	1,399.081	23.90	0.7819	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			163.30620	153.941	24.16	0.2006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,491.40620	1,493.541	24.16	0.7994	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			229.77030	218.811	23.22	0.2710	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,157.87030	1,158.411	23.22	0.7290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			207.28770	196.809	23.50	0.2478	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,255.38770	1,256.409	23.50	0.7522	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			193.57620	183.418	23.69	0.2334	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,321.67620	1,323.018	23.69	0.7666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			268.27200	256.607	22.79	0.3093	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,016.37200	1,016.207	22.79	0.6907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			246.13630	234.861	23.03	0.2875	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,094.23630	1,094.461	23.03	0.7125	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			244.02690	232.792	23.05	0.2854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,102.12690	1,102.392	23.05	0.7146	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			316.26290	303.726	22.35	0.3546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			874.36290	873.326	22.35	0.6454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			297.63450	285.435	22.51	0.3373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			925.73450	925.035	22.51	0.6627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			292.51210	280.409	22.56	0.3325	6,309,211.50	22,500	89,279

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			940.61210	940.009	22.56	0.6675	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			347.84090	334.786	22.10	0.3830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			795.94090	794.386	22.10	0.6170	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			341.88300	328.919	22.14	0.3777	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			809.98300	808.519	22.14	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			330.25950	317.484	22.24	0.3673	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			838.35950	837.084	22.24	0.6327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			392.39560	378.715	21.77	0.4213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			700.49560	698.315	21.77	0.5787	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			382.41550	368.867	21.84	0.4129	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			720.51550	718.467	21.84	0.5871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			379.14290	365.637	21.86	0.4101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			727.24290	725.236	21.86	0.5899	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			446.01420	431.724	21.42	0.4651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			604.11420	601.324	21.42	0.5349	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			413.08440	399.152	21.63	0.4385	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			661.18440	658.751	21.63	0.5615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			402.61640	388.808	21.70	0.4299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			680.71640	678.408	21.70	0.5701	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			489.50080	474.811	21.17	0.4987	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			537.60080	534.411	21.17	0.5013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			469.28260	454.768	21.29	0.4833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			567.38260	564.368	21.29	0.5167	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			449.81760	435.489	21.40	0.4681	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			597.91760	595.089	21.40	0.5319	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			519.44690	504.535	21.02	0.5207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			497.54690	494.135	21.02	0.4793	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			514.95310	500.072	21.04	0.5176	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			503.05310	499.672	21.04	0.4824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			493.63650	478.915	21.15	0.5018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			531.73650	528.515	21.15	0.4982	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			566.13400	550.964	20.86	0.5527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			444.23400	440.564	20.86	0.4473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			556.53950	541.417	20.89	0.5463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			454.63950	451.017	20.89	0.4537	902,033.60	2,000	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			533.11590	518.122	20.97	0.5303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			481.21590	477.722	20.97	0.4697	0.00	0	5,165
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			621.25980	605.865	20.69	0.5883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			389.35980	385.465	20.69	0.4117	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			590.69590	575.418	20.78	0.5688	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			418.79590	415.018	20.78	0.4312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			580.77170	565.535	20.81	0.5624	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			428.87170	425.135	20.81	0.4376	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			642.30140	626.844	20.62	0.6013	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			370.40140	366.444	20.62	0.3987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			636.99020	621.548	20.64	0.5981	0.00	0	1,200

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	14.09	Put			375.09020	371.148	20.64	0.4019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			631.71240	616.288	20.66	0.5948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			379.81240	375.888	20.66	0.4052	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			823.74200	808.105	20.13	0.7010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			241.84200	237.705	20.13	0.2990	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			685.99970	670.442	20.50	0.6273	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			334.09970	330.042	20.50	0.3727	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			658.43460	642.936	20.58	0.6111	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			356.53460	352.536	20.58	0.3889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			0.00000	887.174	19.94	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			0.00000	196.774	19.94	0.2620	590,321.40	3,000	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			869.23240	853.630	20.02	0.7227	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			217.33240	213.230	20.02	0.2773	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			836.57090	820.940	20.10	0.7072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			234.67090	230.540	20.10	0.2928	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,134.04870	1,119.118	19.80	0.8212	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			122.14870	118.718	19.80	0.1788	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,126.16480	1,111.209	19.81	0.8188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			124.26480	120.809	19.81	0.1812	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,011.19490	995.899	19.87	0.7802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			159.29490	155.500	19.87	0.2198	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,173.86210	1,159.058	19.78	0.8331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			111.96210	108.658	19.78	0.1669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,165.84740	1,151.017	19.79	0.8308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			113.94740	110.617	19.79	0.1692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,157.85860	1,143.002	19.79	0.8284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			115.95860	112.602	19.79	0.1716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,644.31970	1,631.003	20.09	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			42.41970	40.603	20.09	0.0735	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,795.40860	1,782.462	20.60	0.9411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			33.50860	32.062	20.60	0.0589	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,416.72280	1,402.721	19.66	0.8930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			64.82280	62.321	19.66	0.1070	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,230.67380	1,216.055	19.75	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			98.77380	95.655	19.75	0.1510	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,561.97840	2,550.093	23.09	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.07840	9.693	23.09	0.0187	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,881.21230	1,868.447	20.88	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			29.31230	28.047	20.88	0.0519	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			585.39550	570.890	20.80	0.5606	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			437.79550	434.790	20.80	0.4394	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			505.09270	493.717	20.93	0.4918	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			584.49270	584.717	20.93	0.5082	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			818.06200	808.385	19.69	0.6500	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			344.36200	346.385	19.69	0.3500	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			161.68380	157.412	24.05	0.1799	0.00	0	2,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,907.98380	1,915.412	24.05	0.8201	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			786.90520	777.729	19.76	0.6127	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			429.00520	431.529	19.76	0.3873	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			232.88580	228.011	23.24	0.2351	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,664.98580	1,671.811	23.24	0.7649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			983.15500	974.793	19.56	0.6298	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			492.05500	495.493	19.56	0.3702	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			881.73920	873.461	19.85	0.5857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			590.63920	594.162	19.85	0.4143	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			834.56470	826.324	20.00	0.5639	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			643.46470	647.024	20.00	0.4361	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			726.80890	719.086	20.39	0.5109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			785.70890	789.786	20.39	0.4891	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			528.81000	521.704	21.37	0.3997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,167.71000	1,172.404	21.37	0.6003	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			497.99100	491.231	21.56	0.3808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,246.89100	1,251.931	21.56	0.6192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			495.28220	488.592	21.58	0.3792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,254.18220	1,259.292	21.58	0.6208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			492.64950	485.968	21.60	0.3775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,261.54950	1,266.668	21.60	0.6225	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			462.24370	455.650	21.82	0.3580	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,351.14370	1,356.350	21.82	0.6420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			411.76720	405.331	22.23	0.3247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,520.66720	1,526.031	22.23	0.6753	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			403.27390	396.866	22.30	0.3190	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,552.17390	1,557.566	22.30	0.6810	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			390.90150	384.539	22.41	0.3106	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,599.80150	1,605.239	22.41	0.6894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			313.81120	307.388	23.12	0.2567	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,942.71120	1,948.088	23.12	0.7433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			237.33180	231.669	23.92	0.2009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,396.23180	2,402.369	23.92	0.7991	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			208.74750	203.424	24.30	0.1791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,617.64750	2,624.124	24.30	0.8209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			178.66010	173.728	24.77	0.1554	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,897.56010	2,904.428	24.77	0.8446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			121.07030	117.335	27.43	0.1040	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,959.97030	3,968.035	27.43	0.8960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			120.72990	116.994	27.46	0.1036	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,969.62990	3,977.694	27.46	0.8964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			104.30130	96.922	28.61	0.0857	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,513.20130	4,517.622	28.61	0.9143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			82.55290	76.246	28.61	0.0698	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,871.45290	4,876.946	28.61	0.9302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			24.81180	22.204	28.61	0.0237	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		6,673.71180	6,682.904	28.61	0.9763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,733.64180	1,723.974	18.69	0.8476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		142.54180	144.674	18.69	0.1524	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,187.08860	1,177.078	19.09	0.7068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		345.98860	347.778	19.09	0.2932	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		21.98880	19.614	28.61	0.0213	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,850.88880	6,860.314	28.61	0.9787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,430.53700	2,422.672	18.44	0.9431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		39.43700	43.372	18.44	0.0569	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		274.23250	267.633	23.96	0.2091	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,618.13250	2,623.333	23.96	0.7909	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,181.98180	1,173.236	19.23	0.6700	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		455.88180	458.936	19.23	0.3300	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,147.98940	1,138.764	19.38	0.6438	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		534.88940	537.464	19.38	0.3562	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		353.89710	346.844	23.33	0.2538	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,310.79710	2,315.544	23.33	0.7462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,306.32200	1,295.933	19.35	0.6458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		616.12200	617.533	19.35	0.3542	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,280.52000	1,270.152	19.42	0.6373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		640.32000	641.752	19.42	0.3627	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		770.40990	761.277	21.22	0.4379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		211.56720	211.568	18.28	0.1667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,510.31150	1,499.536	19.07	0.7044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		470.11150	471.136	19.07	0.2956	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,485.51090	1,474.786	19.09	0.6979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		485.31090	486.386	19.09	0.3021	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,048.83390	4,053.347	26.10	0.8305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		196.41300	189.882	27.40	0.1257	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,036.21300	5,041.482	27.40	0.8743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		483.84020	475.969	22.99	0.2961	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,343.64020	2,347.569	22.99	0.7039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,081.76720	2,069.968	18.28	0.8333	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,489.94490	3,494.493	24.91	0.8028	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		302.50070	295.240	25.10	0.1921	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,582.30070	3,586.840	25.10	0.8079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		670.26220	661.599	21.75	0.3909	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,660.06220	1,663.199	21.75	0.6091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		269.03390	261.747	26.10	0.1695	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,842.04860	1,845.474	22.11	0.6377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		576.90350	568.723	22.35	0.3443	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,966.70350	1,970.323	22.35	0.6557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		764.33340	755.234	21.24	0.4351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,414.13340	1,416.834	21.24	0.5649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		310.14490	302.893	24.91	0.1972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,421.11730	1,423.828	21.26	0.5662	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	15.78	Call		691.03070	682.266	21.63	0.4009	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,600.83070	1,603.866	21.63	0.5991	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		983.14420	973.144	20.36	0.5282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,002.94420	1,004.744	20.36	0.4718	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		612.24860	603.874	22.11	0.3623	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,400.20990	1,402.877	21.22	0.5621	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		767.36740	758.249	21.23	0.4365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,407.16740	1,409.849	21.23	0.5635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,343.27290	1,332.849	19.25	0.6578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		583.07290	584.449	19.25	0.3422	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		761.31730	752.228	21.26	0.4338	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,513.35010	1,503.606	19.02	0.6899	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		527.45010	529.506	19.02	0.3101	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		353.94820	349.773	24.43	0.2162	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,398.04820	3,405.673	24.43	0.7838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		590.36710	584.245	23.26	0.3040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,839.46710	2,844.945	23.26	0.6960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		588.69220	582.579	23.27	0.3033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,847.79220	2,853.279	23.27	0.6967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.90	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		984,869.10000	984,880.700	26.90	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		699.38920	692.472	22.53	0.3521	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,368.48920	2,373.172	22.53	0.6479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		653.29070	646.695	22.82	0.3321	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,552.39070	2,557.395	22.82	0.6679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		592.05350	585.918	23.25	0.3048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,831.15350	2,836.618	23.25	0.6952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,595.41870	1,584.485	19.19	0.6646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		684.51870	685.185	19.19	0.3354	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,540.62550	1,529.659	19.26	0.6504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		729.72550	730.359	19.26	0.3496	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		788.45540	781.220	22.01	0.3899	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,057.55540	2,061.920	22.01	0.6101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,570.47240	2,560.188	17.58	0.8632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		189.57240	190.888	17.58	0.1368	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,874.64220	1,863.886	18.84	0.7309	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		493.74220	494.586	18.84	0.2691	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,868.32450	1,857.563	18.85	0.7295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		497.42450	498.263	18.85	0.2705	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		857.86780	851.183	23.04	0.3680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,727.56780	2,733.083	23.04	0.6320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,194.76300	1,186.090	21.50	0.4839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,754.46300	1,757.990	21.50	0.5161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		862.00170	855.300	23.02	0.3695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,711.70170	2,717.200	23.02	0.6305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		859.93140	853.238	23.03	0.3687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,719.63140	2,725.138	23.03	0.6313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,092.80090	1,087.509	23.16	0.4055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,809.20090	2,816.009	23.16	0.5945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,090.52950	1,085.251	23.17	0.4048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,816.92950	2,823.751	23.17	0.5952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,088.26450	1,083.000	23.19	0.4041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,824.66450	2,831.500	23.19	0.5959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,317.98050	1,314.130	23.29	0.4335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,921.08050	2,929.230	23.29	0.5665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,015.81200	3,001.334	19.10	0.7864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			548.91200	546.434	19.10	0.2136	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,322.83000	1,318.935	23.27	0.4349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,905.93000	2,914.035	23.27	0.5651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,320.41030	1,316.537	23.28	0.4342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,913.51030	2,921.637	23.28	0.5658	0.00	0	0
<b>Total \$ / R Option</b>												<b>8,066,685.50</b>	<b>29,500</b>	<b>2,507,365</b>
<b>Total \$ / R</b>												<b>1,064,798,245.50</b>	<b>103,187</b>	<b>3,191,543</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.34040		14.35190			0.0000	1,376,678.40	96	393
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.57930		14.59110			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.85840		14.87020			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>1,376,678.40</b>	<b>96</b>	<b>535</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			29,506.24020	28,291.254	22.54	0.3349	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			93,316.24020	93,251.254	22.54	0.6651	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			29,251.20780	28,040.943	22.56	0.3325	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			94,061.20780	94,000.943	22.56	0.6675	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			28,998.34020	27,793.022	22.58	0.3302	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			94,808.34020	94,753.022	22.58	0.6698	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			261,764.74720	262,412.388	24.30	0.8209	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			20,768.97610	20,237.639	24.32	0.1782	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			262,658.97610	263,307.639	24.32	0.8218	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			20,981.38910	20,447.517	24.29	0.1799	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			260,871.38910	261,517.517	24.29	0.8201	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			20,874.74720	20,342.388	24.30	0.1791	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			55,388.39780	54,582.245	22.52	0.3325	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			205,368.39780	205,742.245	22.52	0.6675	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			55,178.22280	54,372.606	22.53	0.3315	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			206,158.22280	206,532.606	22.53	0.6685	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			54,968.97630	54,163.896	22.54	0.3304	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			206,948.97630	207,323.896	22.54	0.6696	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>1,376,678.40</b>	<b>96</b>	<b>535</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	27/10/2016	Foreign Exchange Future			17.24900		17.32320			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.44360		17.51850			0.0000	145,845,939.60	8,361	52,219
£ / R	On	13/03/2017	Foreign Exchange Future			17.76630		17.84240			0.0000	0.00	0	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			17.93040		18.00810			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.13950		18.21780			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.90730		18.98950			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>145,845,939.60</b>	<b>8,361</b>	<b>78,091</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			6.79780	4.013	29.36	0.0138	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,903.59780	1,975.013	29.36	0.9862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,041.75140	973.484	20.03	0.6992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			283.25140	289.884	20.03	0.3008	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			819.64970	756.908	20.49	0.6009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			431.14970	443.308	20.49	0.3991	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			730.18360	670.391	20.70	0.5553	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,422.20900	9,496.995	32.92	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,161.88630	5,234.455	32.69	0.9682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			24.38810	21.724	32.92	0.0252	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,515.88810	5,588.124	32.92	0.9748	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			7.07500	6.168	32.92	0.0081	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,948.57500	7,022.568	32.92	0.9919	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.70900	0.595	32.92	0.0009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,927.38280	3,995.610	27.05	0.9614	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			30.43620	28.050	32.60	0.0319	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,141.93620	5,214.450	32.60	0.9681	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			30.41110	28.053	32.65	0.0318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,151.91110	5,224.453	32.65	0.9682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			30.38630	28.056	32.69	0.0318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			926.37610	955.733	21.78	0.6186	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			329.25880	291.631	22.44	0.2974	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,220.75880	1,258.031	22.44	0.7026	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			156.53090	133.031	23.84	0.1542	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,028.03090	2,079.431	23.84	0.8458	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			35.88280	29.210	27.05	0.0386	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			511.68360	526.791	20.70	0.4447	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			532.46050	481.889	21.37	0.4397	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			763.96050	788.289	21.37	0.5603	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			513.81000	464.245	21.45	0.4277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			795.31000	820.645	21.45	0.5723	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			444.87610	399.333	21.78	0.3814	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			61.65700	52.912	25.92	0.0465	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,959.25700	6,026.612	25.92	0.9535	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			61.29160	52.587	25.92	0.0463	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,968.89160	6,036.287	25.92	0.9537	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			60.92820	52.264	25.92	0.0460	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,978.52820	6,045.964	25.92	0.9540	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	25/04/2017	Foreign Exchange Option	23.98	Call			108.80220	99.019	25.87	0.0716	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,080.70220	6,148.619	25.87	0.9284	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,802.20000	5,880.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,812.20000	5,890.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,822.20000	5,900.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			368.49660	360.478	23.45	0.1595	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,518.99660	6,593.178	23.45	0.8405	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			367.41820	359.423	23.45	0.1592	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,527.91820	6,602.123	23.45	0.8408	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			366.34270	358.371	23.45	0.1588	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,536.84270	6,611.071	23.45	0.8412	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>18,555</b>
<b>Total £ / R</b>												<b>145,845,939.60</b>	<b>8,361</b>	<b>96,646</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13813		0.13786			0.0000	2,015,796.25	14,594	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14099		0.14072			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14435		0.14408			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14754		0.14728			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,015,796.25</b>	<b>14,594</b>	<b>15,020</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.07	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,214.10000	27,187.500	26.07	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.07	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,214.10000	28,187.500	26.07	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.07	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,214.10000	29,187.500	26.07	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			720.96130	804.836	21.23	0.5476	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			648.66130	706.136	21.23	0.4524	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			388.24650	456.638	22.58	0.3591	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,315.94650	1,357.938	22.58	0.6409	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			204.17780	253.200	23.75	0.2224	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,131.87780	2,154.500	23.75	0.7776	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			708.70850	809.325	22.24	0.4524	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,300.30850	1,374.625	22.24	0.5476	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			452.51400	535.952	23.25	0.3281	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,044.11400	2,101.252	23.25	0.6719	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			284.99820	351.478	24.07	0.2324	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,876.59820	2,916.778	24.07	0.7676	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,125.91500	1,203.028	23.27	0.5150	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,398.11500	1,448.828	23.27	0.4850	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			810.58710	879.136	24.12	0.4073	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,082.78710	2,124.935	24.12	0.5927	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	0.17	Call			583.48230	641.796	24.88	0.3177	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,855.68230	2,887.596	24.88	0.6823	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,015,796.25</b>	<b>14,594</b>	<b>15,020</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.61120		15.64140			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.72680		15.75760			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.80470		15.83570			0.0000	52,882,526.20	3,346	51,050
€ / R	On	13/03/2017	Foreign Exchange Future			16.13120		16.16340			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.51300		16.54780			0.0000	577,955.00	35	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.87620		16.90930			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.27140		17.30890			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>53,460,481.20</b>	<b>3,381</b>	<b>137,226</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			216.40690	178.992	22.29	0.4171	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			325.00690	317.792	22.29	0.5829	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			261.31360	235.580	20.63	0.3358	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			743.71360	748.780	20.63	0.6642	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			187.64020	169.013	21.50	0.2183	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,361.94020	1,374.313	21.50	0.7817	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			8.47300	7.453	28.52	0.0120	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,066.59530	6,097.261	28.52	0.9965	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			190.96540	172.127	21.46	0.2217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,345.26540	1,357.427	21.46	0.7783	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,270.97800	1,282.169	21.28	0.7623	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			189.29540	170.562	21.48	0.2200	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,353.59540	1,365.862	21.48	0.7800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			884.93000	890.139	20.29	0.6542	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			293.74810	269.226	20.48	0.3216	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			958.04810	964.526	20.48	0.6784	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			206.67800	186.869	21.28	0.2377	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,972.77300	5,002.753	28.52	0.9880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			2.29530	1.961	28.52	0.0035	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			320.63000	294.839	20.29	0.3458	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			204.13990	191.426	22.49	0.1666	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,750.73990	2,770.226	22.49	0.8334	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			206.26050	193.437	22.47	0.1682	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,732.86050	2,752.237	22.47	0.8318	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			205.19850	192.428	22.48	0.1674	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,741.79850	2,761.228	22.48	0.8326	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			391.00300	376.178	22.33	0.2328	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,033.20300	3,053.178	22.33	0.7672	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			389.64900	374.874	22.34	0.2321	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,041.84900	3,061.874	22.34	0.7679	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			392.35860	377.488	22.32	0.2335	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	19.18	Put			3,024.55860	3,044.488	22.32	0.7665	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			587.75460	570.658	22.12	0.2844	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,158.45460	3,174.458	22.12	0.7156	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			590.96210	573.791	22.10	0.2857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,141.66210	3,157.591	22.10	0.7143	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			589.35830	572.222	22.11	0.2850	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,150.05830	3,166.022	22.11	0.7150	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,970.60530	1,983.488	20.56	0.5347	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,226.33670	1,201.761	20.57	0.4644	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,977.43670	1,990.361	20.57	0.5356	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,223.17740	1,198.643	20.58	0.4634	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,984.27740	1,997.243	20.58	0.5366	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,229.50530	1,204.888	20.56	0.4653	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>53,460,481.20</b>	<b>3,381</b>	<b>143,598</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.90710		10.93130			0.0000	894,382.20	82	7,086
AUS / R	On	13/03/2017	Foreign Exchange Future			11.06740		11.09220			0.0000	0.00	0	3,432
AUS / R	On	19/06/2017	Foreign Exchange Future			11.25320		11.27780			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.42650		11.45120			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.63630		11.66130			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>894,382.20</b>	<b>82</b>	<b>10,609</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			166.14580	171.325	15.31	0.3530	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			421.16030	402.235	15.31	0.6416	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			169.86030	175.135	15.31	0.3584	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			433.78640	414.672	15.31	0.6525	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			162.48640	167.572	15.31	0.3475	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			427.44580	408.425	15.31	0.6470	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			169.61000	163.548	16.64	0.2477	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,037.41000	1,056.148	16.64	0.7523	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			173.13860	166.966	16.60	0.2521	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,020.93860	1,039.566	16.60	0.7479	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			171.36470	165.249	16.62	0.2499	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,029.16470	1,047.849	16.62	0.7501	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			315.77120	306.627	16.54	0.3288	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,097.97120	1,113.426	16.54	0.6712	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			313.51170	304.421	16.56	0.3268	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,105.71170	1,121.221	16.56	0.6732	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			318.04500	308.849	16.52	0.3308	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,090.24500	1,105.649	16.52	0.6692	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			447.82650	437.456	16.66	0.3766	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,166.62650	1,180.956	16.66	0.6234	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			445.25230	434.936	16.68	0.3748	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,174.05230	1,188.436	16.68	0.6252	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
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			442.69440	432.429	16.69	0.3731	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,181.49440	1,195.929	16.69	0.6269	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			947.04840	958.374	16.51	0.5088	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			734.67090	721.051	16.52	0.4894	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			953.37090	964.751	16.52	0.5106	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			742.03920	728.316	16.50	0.4930	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			940.73920	952.016	16.50	0.5070	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			738.34840	724.674	16.51	0.4912	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>894,382.20</b>	<b>82</b>	<b>10,609</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.90890		10.91820			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.09760		11.10670			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.31720		11.32580			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			22.61350	21.591	20.29	0.0568	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,614.41350	1,622.691	20.29	0.9432	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			22.21100	21.219	20.31	0.0559	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,624.01100	1,632.319	20.31	0.9441	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			21.81610	20.854	20.33	0.0550	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,633.61610	1,641.954	20.33	0.9450	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			100.11160	97.195	19.39	0.1460	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,723.41160	1,729.595	19.39	0.8540	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			99.18870	96.283	19.40	0.1447	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,732.48870	1,738.683	19.40	0.8553	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			98.27490	95.379	19.42	0.1435	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,741.57490	1,747.779	19.42	0.8565	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			460.76600	457.023	17.07	0.4261	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			864.96600	869.823	17.07	0.5739	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			457.58410	453.836	17.09	0.4239	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			871.78410	876.636	17.09	0.5761	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			454.42400	450.674	17.10	0.4216	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			878.62400	883.474	17.10	0.5784	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			380.04580		384.86180			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.52620		14.56480			0.0000	2,135,351.40	147	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.84540		14.88530			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
CHF / R	On	19/06/2017	Foreign Exchange Future			15.21950		15.26050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>2,135,351.40</b>	<b>147</b>	<b>2,011</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			52.94040	47.650	22.99	0.0789	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,188.14040	2,221.450	22.99	0.9211	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			54.25580	48.779	22.96	0.0805	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,169.45580	2,202.579	22.96	0.9195	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			53.59390	48.211	22.97	0.0797	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,178.79390	2,212.011	22.97	0.9203	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,382.52390	2,408.676	22.66	0.8136	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			216.61000	202.917	22.67	0.1855	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,391.31000	2,417.517	22.67	0.8145	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			215.40610	201.768	22.68	0.1846	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,400.10610	2,426.368	22.68	0.8154	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			217.82390	204.076	22.66	0.1864	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			770.88370	747.552	20.66	0.4325	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,400.38370	1,418.052	20.66	0.5675	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			777.13500	753.677	20.63	0.4352	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,386.63500	1,404.177	20.63	0.5648	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			774.00010	750.608	20.65	0.4338	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,393.50010	1,411.108	20.65	0.5662	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>2,135,351.40</b>	<b>147</b>	<b>2,011</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.11320		2.12040			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.13690		2.14460			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.16490		2.17340			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,542.30550	3,607.442	22.22	0.9499	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			54.25900	46.654	22.04	0.0583	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,350.25900	3,414.654	22.04	0.9417	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			50.12130	42.896	22.13	0.0540	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,446.12130	3,510.896	22.13	0.9460	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			46.30550	39.442	22.22	0.0501	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			210.33260	196.600	20.79	0.1440	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,564.33260	3,627.600	20.79	0.8560	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			201.16240	187.825	20.87	0.1383	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,655.16240	3,718.825	20.87	0.8617	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			192.42770	179.473	20.96	0.1328	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,746.42770	3,810.473	20.96	0.8672	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,049.69100	1,010.812	18.82	0.4427	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,715.69100	1,761.812	18.82	0.5573	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,015.27150	977.368	18.88	0.4318	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	2.25	Put			1,781.27150	1,828.368	18.88	0.5682	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			983.04500	946.072	18.96	0.4211	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,849.04500	1,897.072	18.96	0.5789	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.10820		2.11520			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			526.59970	484.188	18.92	0.4781	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			574.59970	602.188	18.92	0.5219	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			484.84080	444.534	19.06	0.4496	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			632.84080	662.534	19.06	0.5504	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			571.23890	526.723	18.77	0.5074	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			519.23890	544.723	18.77	0.4926	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			2.12680		2.13100			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.17060		2.17510			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			52.03600	47.070	22.25	0.0579	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,442.03600	3,479.070	22.25	0.9421	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			49.15530	44.479	22.45	0.0547	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,539.15530	3,576.479	22.45	0.9453	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			46.47600	42.071	22.66	0.0518	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,636.47600	3,674.071	22.66	0.9482	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,471.79160	1,496.451	17.58	0.6201	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			594.00700	574.825	17.69	0.3659	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,543.00700	1,568.825	17.69	0.6341	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			566.51350	548.472	17.80	0.3524	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,615.51350	1,642.472	17.80	0.6476	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			622.79160	602.452	17.58	0.3799	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			1.84940		1.85100			0.0000	19,067,314.00	10,310	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88160		1.88340			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.91850		1.92020			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>19,067,314.00</b>	<b>10,310</b>	<b>7,100</b>

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	19/12/2016	Foreign Exchange Option	2.12	Call			95.94380	88.707	24.86	0.1019	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,785.94380	2,794.707	24.86	0.8981	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			89.47440	82.487	25.01	0.0955	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,879.47440	2,888.487	25.01	0.9045	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			83.46930	76.725	25.15	0.0894	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,973.46930	2,982.725	25.15	0.9106	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			326.40000	316.064	23.36	0.2136	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,892.40000	2,900.064	23.36	0.7864	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			313.34240	303.128	23.47	0.2059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,979.34240	2,987.128	23.47	0.7941	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			300.87450	290.779	23.59	0.1986	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,066.87450	3,074.779	23.59	0.8014	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,103.34850	1,090.670	20.34	0.4820	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,501.34850	1,505.670	20.34	0.5180	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,068.90430	1,056.196	20.44	0.4703	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,566.90430	1,571.196	20.44	0.5297	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,035.61110	1,022.868	20.55	0.4589	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,633.61110	1,637.868	20.55	0.5411	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>19,067,314.00</b>	<b>10,310</b>	<b>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.14030		0.14000			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14010		0.14000			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13930		0.14010			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			10.19220		10.16250			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.33480		10.30490			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.49910		10.46980			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			87.24900	88.860	18.02	0.2125	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			774.74900	746.660	18.02	0.7875	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			85.72510	87.270	18.05	0.2093	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			783.22510	755.070	18.05	0.7907	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			84.22830	85.707	18.07	0.2061	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			791.72830	763.507	18.07	0.7939	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			185.55460	189.538	17.52	0.2813	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			970.65460	944.738	17.52	0.7187	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			183.64860	187.569	17.54	0.2789	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			978.74860	952.769	17.54	0.7211	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			181.76300	185.619	17.56	0.2765	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			986.86300	960.819	17.56	0.7235	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	19/06/2017	Foreign Exchange Option	10.94	Call			398.57880	408.032	17.23	0.4126	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			868.77880	848.932	17.23	0.5874	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			395.53830	404.919	17.24	0.4102	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			875.73830	855.819	17.24	0.5898	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			392.65030	401.832	17.26	0.4078	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			882.85030	862.732	17.26	0.5922	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			1.33270		1.33450			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34430		1.34600			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36040		1.36220			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			655.00000	673.000		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			755.00000	773.000		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			855.00000	873.000		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			740.00000	757.000		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			840.00000	857.000		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			940.00000	957.000		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			178.00000	196.000		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			278.00000	296.000		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			378.00000	396.000		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			1.21640		1.22060			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.21860		1.22280			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22080		1.22510			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10210		1.10340			0.0000	3,152,006.00	2,860	8,493
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10640		1.10780			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
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11140		1.11280			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>3,152,006.00</b>	<b>2,860</b>	<b>8,493</b>
<b>Total QUANTO € / \$</b>												<b>3,152,006.00</b>	<b>2,860</b>	<b>8,493</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24.631.50000		24.677.22000			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			10.32110		10.33820			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.49520		10.51260			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			24.69640	22.637	20.47	0.0616	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,496.49640	1,511.537	20.47	0.9384	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			24.21590	22.205	20.49	0.0605	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,506.01590	1,521.105	20.49	0.9395	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			23.74430	21.780	20.51	0.0595	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,515.54430	1,530.680	20.51	0.9405	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			277.65970	269.794	17.55	0.3602	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			755.05970	764.594	17.55	0.6398	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			274.91080	267.099	17.57	0.3573	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			762.31080	771.899	17.57	0.6427	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			272.19090	264.430	17.59	0.3545	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			769.59090	779.230	17.59	0.6455	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.55860		4.59290			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.55670		4.59480			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			7.86770	6.603	20.38	0.0432	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			704.96770	738.003	20.38	0.9568	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			7.59480	6.383	20.46	0.0418	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			714.69480	747.783	20.46	0.9582	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			7.33260	6.172	20.54	0.0405	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			724.43260	757.572	20.54	0.9595	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			93.88840	83.089	16.71	0.2896	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			359.08840	386.389	16.71	0.7104	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			91.55750	80.985	16.75	0.2836	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			366.75750	394.285	16.75	0.7164	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			89.28310	78.933	16.80	0.2777	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	13/03/2017	Foreign Exchange Option	4.88	Put			374.48310	402.233	16.80	0.7223	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			1.40300		1.40390			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36680		1.36760			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32870		1.32950			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 284 679 509.05</b>	<b>113,518</b>	<b>969,588</b>
<b>Total Options</b>												<b>8 066 685.50</b>	<b>29,500</b>	<b>2,532,292</b>
<b>Grand Total:</b>												<b>1,292,746,194.55</b>	<b>143,018</b>	<b>3,501,880</b>