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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/10/2016 Foreign Exchange Future			14.04080		13.94640			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.01290		13.94640			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.01290		13.94370			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.01590		13.94650			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			14.01890		13.94930			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.03080		13.96040			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			14.03370		13.96320			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.04820		13.97710			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.05690		13.98540			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.07140		13.99940			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.07430		14.00210			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.07710		14.00490			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.10890		14.03560			0.0000	0.00	0	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.14880		14.07450			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.15160		14.07730			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.15450		14.08010			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.15730		14.08290			0.0000	198,202.20	14	82
\$ / R On 19/12/2016 Foreign Exchange Future			14.16870		14.09400			0.0000	538,849,829.70	38,031	419,644
\$ / R On 21/12/2016 Foreign Exchange Future			14.17440		14.09960			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.19710		14.12190			0.0000	0.00	0	790
\$ / R On 13/01/2017 Foreign Exchange Future			14.23820		14.16350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2017	Foreign Exchange Future			14.25190		14.17730			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.27110		14.19670			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.40260		14.32750			0.0000	3,082,156.40	214	104,837
\$ / R	On	12/04/2017	Foreign Exchange Future			14.48650		14.41100			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.52290		14.44720			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.67900		14.60050			0.0000	4,594,527.00	313	150,546
\$ / R	On	12/07/2017	Foreign Exchange Future			14.74430		14.66460			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.93440		14.85510			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.23700		15.16070			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.57310		15.49910			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.90910		15.83760			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>546,724,715.30</b>	<b>38,572</b>	<b>693,578</b>
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			112.76160	170.800	11.29	1.0000	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			36.36160	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			425.60680	474.732	18.67	0.9792	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			19.20680	1.832	18.67	0.0208	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			557.23680	613.582	20.51	0.9921	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			10.83680	0.682	20.51	0.0079	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.14990	0.288	79.39	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,906.44990	4,837.388	79.39	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,143.70000	2,212.900	27.42	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	27.42	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			467.59410	529.823	24.13	0.9090	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			23.89410	16.923	24.13	0.0910	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.17930	0.340	79.39	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,826.47930	4,757.440	79.39	0.9990	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.16230	0.212	35.93	0.0012	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,193.66230	2,124.312	35.93	0.9988	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			702.74740	773.543	25.41	0.9592	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			6.24740	7.643	25.41	0.0408	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			50.87540	59.104	20.41	0.2677	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			354.37540	293.204	20.41	0.7323	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			3.80390	5.625	26.87	0.0304	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,017.30390	949.725	26.87	0.9696	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			2.83960	4.383	27.97	0.0235	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,116.33960	1,048.483	27.97	0.9765	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			366.80090	422.748	20.63	0.8412	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			47.50090	33.848	20.63	0.1588	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			303.15680	345.828	17.65	0.7502	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			92.75680	65.028	17.65	0.2498	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			389.80730	440.491	17.75	0.8305	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			59.40730	39.691	17.75	0.1695	0.00	0	15,400
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			219.94990	249.662	17.30	0.6259	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			156.74990	115.962	17.30	0.3741	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			2.83920	1.995	28.48	0.0072	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,385.73920	2,313.795	28.48	0.9928	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			37.79330	32.956	22.43	0.1037	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,010.69330	934.756	22.43	0.8963	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			3.08880	2.173	28.16	0.0078	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,325.98880	2,253.973	28.16	0.9922	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			118.64800	82.867	19.13	0.2235	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			406.72550	433.762	19.34	0.6951	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			171.32550	126.862	19.34	0.3049	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			273.42950	287.356	19.69	0.5442	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			288.02950	230.456	19.69	0.4558	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			232.57810	241.057	19.93	0.4831	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			347.17810	284.157	19.93	0.5169	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			181.05280	184.699	20.46	0.3971	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			445.65280	377.799	20.46	0.6029	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			139.85830	140.119	20.98	0.3204	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			554.45830	483.218	20.98	0.6796	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			322.39230	341.239	19.55	0.6057	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			236.99230	184.339	19.55	0.3943	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			377.15560	401.379	19.41	0.6659	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			191.75560	144.479	19.41	0.3341	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			67.71760	64.402	22.31	0.1685	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			882.31760	807.502	22.31	0.8315	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			214.15800	220.854	20.11	0.4535	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			378.75800	313.954	20.11	0.5465	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			504.04800	539.767	19.13	0.7765	0.00	0	20,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			512.50510	550.787	19.07	0.7465	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			143.10510	109.386	19.07	0.2535	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			380.88160	408.996	19.46	0.6261	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			238.78160	194.696	19.46	0.3739	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			3.14400	2.759	28.97	0.0077	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,088.24400	3,015.659	28.97	0.9923	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			803.55830	861.263	19.13	0.8801	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			58.65830	44.163	19.13	0.1199	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			26.38980	25.804	24.40	0.0649	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,621.48980	1,548.704	24.40	0.9351	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.30620	0.321	30.97	0.0009	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,364.70620	5,291.421	30.97	0.9991	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,238.92010	2,311.668	23.24	0.9923	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			3.32010	2.768	23.24	0.0077	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			672.32870	722.228	18.74	0.7763	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			136.72870	113.328	18.74	0.2237	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			214.32790	227.559	21.52	0.3186	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			889.82790	828.759	21.52	0.6814	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			323.00640	344.423	20.54	0.4378	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			615.70640	562.823	20.54	0.5622	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,470.49050	1,541.022	19.15	0.9422	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			30.39050	26.522	19.15	0.0578	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,460.97270	1,531.449	19.11	0.9413	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			30.87270	26.949	19.11	0.0587	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,451.46270	1,521.884	19.07	0.9404	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			31.36270	27.384	19.07	0.0596	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			515.71360	551.489	20.23	0.5898	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			382.81360	344.189	20.23	0.4102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,304.55670	2,377.663	22.36	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.55670	8.963	22.36	0.0187	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,624.63650	1,695.634	19.93	0.9457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			30.63650	26.934	19.93	0.0543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,539.11160	1,609.681	19.61	0.9379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			35.11160	30.982	19.61	0.0621	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,174.00040	1,237.659	19.13	0.8765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			80.00040	68.959	19.13	0.1235	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			996.26140	1,055.243	19.20	0.8254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			122.26140	106.543	19.20	0.1746	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			935.07850	992.137	19.23	0.8043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			141.07850	123.437	19.23	0.1957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			927.56980	984.378	19.23	0.8016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			143.56980	125.678	19.23	0.1984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,390.58330	1,458.401	19.06	0.9215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			46.58330	39.701	19.06	0.0785	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			897.84640	953.645	19.25	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			153.84640	134.945	19.25	0.2096	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			793.26850	843.846	19.35	0.7455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			199.26850	175.146	19.35	0.2545	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			942.62010	999.923	19.23	0.8070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			138.62010	121.223	19.23	0.1930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			667.99950	712.298	19.64	0.6792	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			273.99950	243.598	19.64	0.3208	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			638.99820	681.693	19.71	0.6621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			294.99820	262.993	19.71	0.3379	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			905.23050	961.284	19.24	0.7932	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			151.23050	132.584	19.24	0.2068	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			507.77710	542.482	20.06	0.5749	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			413.77710	373.782	20.06	0.4251	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			484.23790	517.378	20.14	0.5574	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			440.23790	398.678	20.14	0.4426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			697.92880	743.821	19.56	0.6962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			253.92880	225.121	19.56	0.3038	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			466.03590	497.942	20.19	0.5435	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			462.03590	419.242	20.19	0.4565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			461.57310	493.171	20.21	0.5400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			467.57310	424.471	20.21	0.4600	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			627.65680	669.709	19.74	0.6552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			303.65680	271.009	19.74	0.3448	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			428.67430	456.925	20.35	0.5124	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			514.67430	468.225	20.35	0.4876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			420.78510	448.481	20.40	0.5056	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			526.78510	479.781	20.40	0.4944	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			470.53560	502.748	20.18	0.5470	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			456.53560	414.048	20.18	0.4530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			401.63560	427.969	20.52	0.4888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			557.63560	509.269	20.52	0.5112	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			383.28530	408.295	20.64	0.4722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			589.28530	539.595	20.64	0.5278	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			453.14460	483.736	20.24	0.5331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			479.14460	435.036	20.24	0.4669	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			369.16410	393.143	20.73	0.4592	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			615.16410	564.443	20.73	0.5408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			352.19160	374.921	20.85	0.4432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			648.19160	596.221	20.85	0.5568	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			409.19870	436.073	20.47	0.4955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			545.19870	497.373	20.47	0.5045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			332.79210	354.074	21.00	0.4244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			688.79210	635.374	21.00	0.5756	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			317.40410	337.525	21.11	0.4091	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			723.40410	668.825	21.11	0.5909	28,358,167.28	42,400	57,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			372.64740	396.882	20.71	0.4624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			608.64740	558.182	20.71	0.5376	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			288.64490	306.572	21.35	0.3797	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			794.64490	737.872	21.35	0.6203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			280.52090	297.819	21.42	0.3711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			816.52090	759.119	21.42	0.6289	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			348.88720	371.369	20.88	0.4400	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			654.88720	602.669	20.88	0.5600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			264.93450	281.028	21.57	0.3545	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			860.93450	802.328	21.57	0.6455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			262.42170	278.318	21.59	0.3517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			868.42170	809.618	21.59	0.6483	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			314.40980	334.301	21.14	0.4061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			730.40980	675.601	21.14	0.5939	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			234.02530	247.714	21.88	0.3203	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			7.22450	11.782	28.52	0.0205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,943.22450	3,873.082	28.52	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.75130	3.912	29.15	0.0074	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,887.75130	4,815.212	29.15	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.69740	3.806	29.15	0.0072	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,907.69740	4,835.106	29.15	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			6.35830	10.865	28.67	0.0189	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,032.35830	3,962.165	28.67	0.9811	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	19.25	Call			1.14420	2.696	29.15	0.0053	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,157.14420	5,083.996	29.15	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.55250	1.428	29.15	0.0029	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,606.55250	5,532.728	29.15	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			2.01440	4.421	29.15	0.0083	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,798.01440	4,725.721	29.15	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.46090	1.219	29.15	0.0025	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,716.46090	5,642.519	29.15	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.36530	0.995	29.15	0.0021	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,856.36530	5,782.295	29.15	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.34090	3.097	29.15	0.0060	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,057.34090	4,984.397	29.15	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.25670	0.731	29.15	0.0016	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,066.25670	5,992.031	29.15	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.20240	0.594	29.15	0.0013	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,206.20240	6,131.894	29.15	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.50890	1.329	29.15	0.0028	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,656.50890	5,582.629	29.15	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.08530	0.280	29.15	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,706.08530	6,631.580	29.15	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.07160	0.240	29.15	0.0006	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,806.07160	6,731.540	29.15	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.29380	0.823	29.15	0.0018	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,986.29380	5,912.123	29.15	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.03910	0.142	29.15	0.0003	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,146.03910	7,071.442	29.15	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.03510	0.129	29.15	0.0003	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,206.03510	7,131.429	29.15	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.18270	0.544	29.15	0.0012	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,266.18270	6,191.844	29.15	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00150	0.008	29.15	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,916.00150	8,841.308	29.15	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	29.15	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,846.00000	12,771.300	29.15	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.06000	0.206	29.15	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,906.06000	6,831.506	29.15	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			960.02530	899.014	21.88	0.6797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			225.24370	238.278	21.97	0.3103	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			991.24370	929.578	21.97	0.6897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			272.61980	289.307	21.50	0.3627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			838.61980	780.607	21.50	0.6373	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			200.83600	212.195	22.27	0.2819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,086.83600	1,023.495	22.27	0.7181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			197.03640	208.135	22.32	0.2774	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,103.03640	1,039.435	22.32	0.7226	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			238.54330	252.577	21.83	0.3254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			944.54330	883.877	21.83	0.6746	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			162.86020	171.626	22.81	0.2357	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,268.86020	1,202.926	22.81	0.7643	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			161.32050	169.983	22.84	0.2338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,277.32050	1,211.283	22.84	0.7662	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			214.73060	227.042	22.10	0.2982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,030.73060	968.342	22.10	0.7018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			134.80370	141.684	23.31	0.1998	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,440.80370	1,372.984	23.31	0.8002	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			125.05290	131.288	23.51	0.1869	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,511.05290	1,442.588	23.51	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			179.11230	188.983	22.57	0.2558	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,185.11230	1,120.283	22.57	0.7442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			114.62850	120.450	23.72	0.1733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,590.62850	1,521.750	23.72	0.8267	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			102.98770	108.081	23.96	0.1577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,688.98770	1,619.381	23.96	0.8423	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			150.96510	158.927	23.01	0.2207	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,336.96510	1,270.227	23.01	0.7793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			90.79920	95.140	24.23	0.1409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,806.79920	1,736.440	24.23	0.8591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			87.36030	91.492	24.32	0.1361	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,843.36030	1,772.792	24.32	0.8639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			122.73440	128.817	23.56	0.1838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,528.73440	1,460.117	23.56	0.8162	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			75.63810	79.067	24.64	0.1195	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,981.63810	1,910.367	24.64	0.8805	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			68.10930	71.096	24.87	0.1086	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,084.10930	2,012.396	24.87	0.8914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			91.68040	96.076	24.21	0.1421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,797.68040	1,727.376	24.21	0.8579	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			56.39890	58.718	25.30	0.0913	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,272.39890	2,200.018	25.30	0.9087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			51.85540	53.924	25.49	0.0845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,357.85540	2,285.224	25.49	0.9155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			86.52150	90.603	24.34	0.1349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,852.52150	1,781.903	24.34	0.8651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			45.98180	47.732	25.77	0.0755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,481.98180	2,409.032	25.77	0.9245	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			45.14450	46.851	25.81	0.0742	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,501.14450	2,428.151	25.81	0.9258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			62.54430	65.211	25.07	0.1004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,168.54430	2,096.511	25.07	0.8996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			37.29720	38.597	26.26	0.0620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,703.29720	2,629.897	26.26	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			36.96340	38.247	26.28	0.0615	0.00	0	16,000

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	16.77	Put		2,712.96340	2,639.547	26.28	0.9385	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		48.59730	50.488	25.64	0.0795	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,424.59730	2,351.788	25.64	0.9205	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		32.49900	33.688	26.58	0.0546	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,848.49900	2,774.988	26.58	0.9454	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		30.88930	32.499	26.67	0.0528	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,886.88930	2,813.799	26.67	0.9472	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		39.73200	41.156	26.11	0.0658	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,635.73200	2,562.456	26.11	0.9342	0.00	0	3,300	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		28.98000	31.078	26.77	0.0506	0.00	0	51,333	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,934.98000	2,862.378	26.77	0.9494	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		17.40900	21.343	27.43	0.0358	0.00	0	2,800	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,313.40900	3,242.643	27.43	0.9642	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		35.02730	36.214	26.41	0.0584	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,771.02730	2,697.514	26.41	0.9416	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		14.82080	19.049	27.64	0.0322	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,430.82080	3,360.349	27.64	0.9678	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		12.08810	16.550	27.89	0.0282	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,578.08810	3,507.850	27.89	0.9718	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		30.49890	32.209	26.69	0.0524	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,896.49890	2,823.509	26.69	0.9476	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		11.13290	15.652	27.99	0.0267	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,637.13290	3,566.952	27.99	0.9733	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		7.53700	12.106	28.47	0.0210	0.00	0	1,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,913.53700	3,843.406	28.47	0.9790	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		15.02210	19.230	27.62	0.0324	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,421.02210	3,350.530	27.62	0.9676	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		6.92410	11.467	28.57	0.0199	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,972.92410	3,902.767	28.57	0.9801	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		6.54190	11.062	28.64	0.0193	0.00	0	23,489	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,012.54190	3,942.362	28.64	0.9807	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		11.60150	16.094	27.94	0.0275	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,607.60150	3,537.394	27.94	0.9725	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		4.17860	8.373	29.15	0.0148	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,320.17860	4,249.673	29.15	0.9852	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		3.93640	7.947	29.15	0.0141	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,359.93640	4,289.247	29.15	0.9859	0.00	0	0	
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		426.89610	454.651	20.41	0.5046	0.00	0	0	
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		537.29610	490.251	20.41	0.4954	0.00	0	0	
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		370.22840	392.293	20.65	0.4367	0.00	0	0	
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		708.32840	655.193	20.65	0.5633	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		642.16100	678.095	19.34	0.6052	0.00	0	0	
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		428.66100	389.895	19.34	0.3948	0.00	0	2,000	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		113.34690	117.221	23.92	0.1465	0.00	0	2,000	
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,119.84690	2,049.021	23.92	0.8535	0.00	0	0	
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		513.90270	540.349	19.73	0.5114	0.00	0	5,000	



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		616.60270	568.449	19.73	0.4886	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		619.85990	651.174	19.35	0.5679	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		523.15990	480.074	19.35	0.4321	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		169.28440	175.116	23.02	0.1974	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,862.58440	1,794.016	23.02	0.8026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		809.93750	844.355	19.19	0.5936	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		582.43750	541.755	19.19	0.4064	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		720.48710	750.539	19.49	0.5476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		692.98710	647.939	19.49	0.4524	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		679.56020	707.207	19.64	0.5251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		752.06020	704.607	19.64	0.4749	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		587.56370	610.635	20.07	0.4710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		910.06370	858.035	20.07	0.5290	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		420.78220	434.993	21.10	0.3606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,323.28220	1,262.393	21.10	0.6394	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		395.66740	408.620	21.31	0.3424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,408.16740	1,346.020	21.31	0.6576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		393.46750	406.312	21.33	0.3407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,415.96750	1,353.712	21.33	0.6593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		391.28140	404.018	21.35	0.3391	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,423.78140	1,361.418	21.35	0.6609	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		366.09610	377.575	21.58	0.3204	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,518.59610	1,454.975	21.58	0.6796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		324.56590	333.985	22.00	0.2885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,697.06590	1,631.385	22.00	0.7115	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		317.61260	326.689	22.07	0.2831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,730.11260	1,664.089	22.07	0.7169	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		307.49760	316.087	22.19	0.2751	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,779.99760	1,713.487	22.19	0.7249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		242.06470	248.358	22.85	0.2238	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,134.56470	2,065.758	22.85	0.7762	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		180.55180	184.297	23.66	0.1722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,603.05180	2,531.696	23.66	0.8278	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		157.87300	160.730	24.04	0.1523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,830.37300	2,758.130	24.04	0.8477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		136.36360	136.376	24.53	0.1312	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,118.86360	3,043.776	24.53	0.8688	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		95.20610	93.917	27.39	0.0881	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,197.70610	4,121.317	27.39	0.9119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		94.94440	93.649	27.42	0.0879	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,207.44440	4,131.049	27.42	0.9121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		71.30870	71.322	28.09	0.0684	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,743.80870	4,668.722	28.09	0.9316	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		55.26060	55.069	28.09	0.0547	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,107.76060	5,032.469	28.09	0.9453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		14.92310	14.563	28.09	0.0169	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			6,927.42310	6,851.963	28.09	0.9831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,499.30570	1,558.396	18.17	0.8310	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			171.80570	155.796	18.17	0.1690	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			990.27810	1,032.701	18.66	0.6756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			412.77810	380.101	18.66	0.3244	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.08460	12.740	28.09	0.0150	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,105.58460	7,030.140	28.09	0.9850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,178.16590	2,250.194	18.10	0.9359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			50.66590	47.594	18.10	0.0641	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			213.34040	216.879	23.66	0.1819	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,822.34040	2,750.379	23.66	0.8181	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			996.85980	1,035.713	18.88	0.6388	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			535.85980	499.213	18.88	0.3612	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			280.52410	285.727	23.01	0.2244	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,503.32410	2,432.826	23.01	0.7756	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			968.94480	1,005.694	19.06	0.6123	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			621.74480	582.794	19.06	0.3877	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,126.38130	1,164.780	19.12	0.6180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			705.88130	665.780	19.12	0.3820	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,102.93970	1,140.332	19.19	0.6092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			732.43970	691.332	19.19	0.3908	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			648.55270	664.961	20.95	0.4073	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,548.05270	1,485.961	20.95	0.5927	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			645.94160	662.229	20.97	0.4059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,555.44160	1,493.229	20.97	0.5941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,160.01420	1,199.833	19.02	0.6305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			669.51420	630.833	19.02	0.3695	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			640.75580	656.808	21.00	0.4032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,570.25580	1,507.808	21.00	0.5968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			579.91110	593.133	21.37	0.3708	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,759.41110	1,694.133	21.37	0.6292	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			835.25720	860.656	20.10	0.4977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,124.75720	1,071.656	20.10	0.5023	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			511.31650	521.829	21.85	0.3330	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,010.81650	1,942.829	21.85	0.6670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			479.49530	488.728	22.06	0.3152	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,138.99530	2,069.728	22.06	0.6848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			643.34260	659.510	20.98	0.4046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,562.84260	1,500.510	20.98	0.5954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			257.74940	255.857	24.69	0.1762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,707.24940	3,626.857	24.69	0.8238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			251.35230	249.179	24.89	0.1714	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,800.85230	3,720.179	24.89	0.8286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			561.90140	574.290	21.49	0.3610	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,821.40140	1,755.290	21.49	0.6390	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			223.42370	220.048	25.87	0.1506	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,272.92370	4,191.048	25.87	0.8494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			148.60240	146.646	26.66	0.1052	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,258.10240	5,177.647	26.66	0.8948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			398.59690	404.619	22.67	0.2683	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,528.09690	2,455.619	22.67	0.7317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,847.06520	1,908.178	17.98	0.8171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			246.56520	229.178	17.98	0.1829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,305.03080	1,352.259	18.68	0.6803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			534.53080	503.259	18.68	0.3197	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,282.77890	1,328.514	18.70	0.6733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			552.27890	519.514	18.70	0.3267	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			298.28320	296.377	24.16	0.1941	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,613.68320	3,532.077	24.16	0.8059	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,311.79350	1,357.327	18.62	0.6660	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			597.19350	563.027	18.62	0.3340	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			504.51410	506.869	22.88	0.2798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,019.41410	2,942.469	22.88	0.7202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			503.03550	505.328	22.89	0.2791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,027.93550	2,950.928	22.89	0.7209	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			426.30950	421.677	23.65	0.2373	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,571.20950	3,487.277	23.65	0.7627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			679.18580	688.668	21.72	0.3638	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,224.08580	2,154.268	21.72	0.6362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			599.06790	605.429	22.20	0.3263	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,543.96790	2,471.030	22.20	0.6737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,144.90000	985,065.600	26.09	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,651.60440	1,703.650	18.53	0.7095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			556.50440	529.251	18.53	0.2905	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,401.94160	1,442.350	18.90	0.6414	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			766.84160	727.950	18.90	0.3586	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			501.56270	503.793	22.90	0.2783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,036.46270	2,959.393	22.90	0.7217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,319.79650	2,388.201	17.27	0.8514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			214.69650	203.801	17.27	0.1486	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,139.69390	2,203.441	17.63	0.8183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			284.59390	269.041	17.63	0.1817	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			558.36840	562.996	22.47	0.3066	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,733.26840	2,658.596	22.47	0.6934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,657.51420	1,709.745	18.52	0.7109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			552.41420	525.345	18.52	0.2891	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,354.79660	1,393.236	19.04	0.6263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			819.69660	778.836	19.04	0.3737	0.00	0	110
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			755.45100	756.992	22.68	0.3453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,894.75100	2,819.992	22.68	0.6547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			753.59490	755.062	22.69	0.3446	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	17.31	Put			2,902.89490	2,828.062	22.69	0.6554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,057.10790	1,070.310	21.21	0.4602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,896.40790	1,833.310	21.21	0.5398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			757.31340	758.934	22.67	0.3461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,886.61340	2,811.934	22.67	0.6539	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			982.10060	980.919	22.85	0.3841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,983.00060	2,907.819	22.85	0.6159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			980.04470	978.784	22.86	0.3834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,990.94470	2,915.685	22.86	0.6166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			984.16260	983.059	22.83	0.3848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,975.06260	2,899.959	22.83	0.6152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,211.68920	1,207.168	22.95	0.4163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,064.08920	2,988.068	22.95	0.5837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,209.45720	1,204.853	22.96	0.4156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,071.85720	2,995.753	22.96	0.5844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,207.23110	1,202.544	22.97	0.4149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,079.63110	3,003.444	22.97	0.5851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,780.56880	2,839.293	18.89	0.7747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			582.96880	570.193	18.89	0.2253	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>28,358,167.28</b>	<b>42,400</b>	<b>2,477,605</b>
<b>Total \$ / R</b>												<b>575,082,882.58</b>	<b>80,972</b>	<b>3,171,183</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.16870		14.09400			0.0000	141,687.00	10	384
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.40260		14.32750			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.67900		14.60050			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>141,687.00</b>	<b>10</b>	<b>526</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			19,892.78750	21,015.510	22.30	0.2797	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			109,492.78750	103,145.510	22.30	0.7203	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			19,703.63570	20,813.496	22.32	0.2774	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			110,303.63570	103,943.496	22.32	0.7226	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			19,516.49970	20,613.440	22.34	0.2752	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			111,116.49970	104,743.440	22.34	0.7248	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			283,037.29990	275,812.981	24.04	0.8477	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,703.73770	15,986.144	24.06	0.1516	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			283,953.73770	276,726.144	24.06	0.8484	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,871.38030	16,160.361	24.03	0.1531	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			282,121.38030	274,900.361	24.03	0.8469	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,787.29990	16,072.981	24.04	0.1523	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			45,894.70860	46,735.535	22.20	0.3036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			222,844.70860	215,835.535	22.20	0.6964	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			45,713.13560	46,546.511	22.22	0.3025	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			223,663.13560	216,646.511	22.22	0.6975	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			45,532.40450	46,358.782	22.23	0.3015	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			224,482.40450	217,458.782	22.23	0.6985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>141,687.00</b>	<b>10</b>	<b>526</b>
£ / R	On	27/10/2016	Foreign Exchange Future			17.11030		17.05360			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.31190		17.24830			0.0000	553,980.80	32	52,931
£ / R	On	13/03/2017	Foreign Exchange Future			17.62990		17.56550			0.0000	17,629.90	1	5,767
£ / R	On	25/04/2017	Foreign Exchange Future			17.79430		17.72850			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.00360		17.93360			0.0000	1,008,201.60	56	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.76070		18.69410			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>1,579,812.30</b>	<b>89</b>	<b>78,811</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			0.44160	0.684	32.95	0.0032	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			2,166.84160	2,110.384	32.95	0.9968	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			828.28170	872.241	20.25	0.6696	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			339.98170	320.342	20.25	0.3304	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			630.03440	667.428	20.71	0.5669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			511.73440	485.528	20.71	0.4331	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			552.80910	586.591	20.92	0.5200	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,692.16270	9,628.568	33.94	0.9992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,425.81030	5,362.938	33.94	0.9714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			17.80050	18.320	33.94	0.0219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,779.50050	5,716.420	33.94	0.9781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			4.95010	5.069	33.94	0.0069	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,216.65010	7,153.169	33.94	0.9931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.46270	0.468	33.94	0.0008	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,185.65440	4,123.160	28.06	0.9661	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			24.51580	25.257	33.94	0.0291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,406.21580	5,343.357	33.94	0.9709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			24.31230	25.047	33.94	0.0288	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,416.01230	5,353.147	33.94	0.9712	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			24.11030	24.838	33.94	0.0286	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,069.91160	1,028.558	22.09	0.6534	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			227.54440	244.415	22.76	0.2655	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,389.24440	1,342.515	22.76	0.7345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			93.85370	103.356	23.93	0.1292	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,235.55370	2,181.456	23.93	0.8708	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			23.95440	25.060	28.06	0.0339	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			604.50910	574.691	20.92	0.4800	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			388.92620	414.994	21.67	0.4039	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			890.62620	853.094	21.67	0.5961	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			373.71930	398.993	21.75	0.3920	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			925.41930	887.093	21.75	0.6080	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			318.21160	340.458	22.09	0.3466	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			36.73150	38.904	25.43	0.0368	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,211.23150	6,149.004	25.43	0.9632	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	23.75	Call			36.48830	38.649	25.43	0.0366	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,220.98830	6,158.749	25.43	0.9634	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			36.24670	38.394	25.43	0.0363	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,230.74670	6,168.494	25.43	0.9637	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			77.52530	83.287	25.75	0.0629	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,329.02530	6,268.987	25.75	0.9371	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,086.40000	6,016.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,096.40000	6,026.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,106.40000	6,036.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			307.44960	319.277	23.17	0.1472	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,753.34960	6,698.577	23.17	0.8528	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			306.50750	318.307	23.17	0.1468	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,762.40750	6,707.607	23.17	0.8532	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			305.56810	317.339	23.17	0.1464	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,771.46810	6,716.639	23.17	0.8536	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>1,579,812.30</b>	<b>89</b>	<b>97,366</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13670		0.13575			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13947		0.13852			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14278		0.14179			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14590		0.14489			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,424.80000	27,329.600	27.88	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,424.80000	28,329.600	27.88	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,424.80000	29,329.600	27.88	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			650.99850	680.798	20.27	0.5134	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			799.39850	733.698	20.27	0.4866	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			356.47600	369.934	21.80	0.3209	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,504.87600	1,422.834	21.80	0.6791	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			192.51940	198.264	23.13	0.1905	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,340.91940	2,251.164	23.13	0.8095	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			676.63220	693.545	21.39	0.4220	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,497.43220	1,415.245	21.39	0.5780	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			441.46420	449.407	22.53	0.2980	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,262.26420	2,171.107	22.53	0.7020	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			284.50110	288.292	23.43	0.2058	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,105.30110	3,009.992	23.43	0.7942	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	0.15	Call			1,053.84070	1,085.564	22.78	0.4925	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,565.14070	1,495.164	22.78	0.5075	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			761.22990	782.892	23.68	0.3838	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,272.52990	2,192.492	23.68	0.6162	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			551.18390	565.735	24.50	0.2955	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,062.48390	2,975.335	24.50	0.7045	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.24650		15.23980			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.36350		15.35320			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.44180		15.43020			0.0000	99,136,356.00	6,420	52,579
€ / R	On	13/03/2017	Foreign Exchange Future			15.75910		15.74750			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.13400		16.11990			0.0000	0.00	0	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.48660		16.47140			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.87480		16.86380			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>99,136,356.00</b>	<b>6,420</b>	<b>138,755</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			31.65350	24.397	19.76	0.1202	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			541.85350	527.897	19.76	0.8798	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			115.97060	112.821	20.19	0.2064	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,002.77060	989.321	20.19	0.7936	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.02100	2.948	28.44	0.0054	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,659.54050	1,644.348	21.58	0.8549	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,578.63400	1,563.389	21.39	0.8429	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			98.77850	95.193	21.60	0.1438	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,668.57850	1,653.393	21.60	0.8562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			97.74370	94.169	21.62	0.1424	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,677.54370	1,662.369	21.62	0.8576	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,230.90280	1,215.630	20.53	0.7769	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			108.83400	105.189	21.39	0.1571	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,372.82100	5,361.148	28.44	0.9946	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.68120	0.658	28.44	0.0014	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,470.48120	6,458.858	28.44	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			99.74050	96.148	21.58	0.1451	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			177.82780	174.216	20.31	0.2431	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,147.62780	1,132.416	20.31	0.7569	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			161.10280	157.430	20.53	0.2231	0.00	0	450
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,095.93440	3,080.087	22.44	0.8752	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			134.87820	130.620	22.42	0.1260	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,077.37820	3,061.520	22.42	0.8740	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			134.15410	129.901	22.43	0.1254	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,086.65410	3,070.801	22.43	0.8746	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			133.43440	129.187	22.44	0.1248	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			290.98410	284.936	22.24	0.1922	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	19.19	Put			3,361.08410	3,340.936	22.24	0.8078	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			289.95170	283.893	22.25	0.1916	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,370.05170	3,349.893	22.25	0.8084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			292.02100	285.980	22.22	0.1929	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,352.12100	3,331.980	22.22	0.8071	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			466.15550	458.165	22.08	0.2460	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,474.75550	3,451.565	22.08	0.7540	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			468.75020	460.788	22.05	0.2473	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,457.35020	3,434.188	22.05	0.7527	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			467.45040	459.474	22.07	0.2466	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,466.05040	3,442.874	22.07	0.7534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,209.57360	2,194.363	20.53	0.5770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,020.70570	1,016.453	20.54	0.4221	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,216.90570	2,201.653	20.54	0.5779	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,018.03910	1,013.758	20.55	0.4212	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,224.23910	2,208.958	20.55	0.5788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,023.37360	1,019.163	20.53	0.4230	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>99,136,356.00</b>	<b>6,420</b>	<b>145,127</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.76110		10.74040			0.0000	0.00	0	11,869
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.91820		10.89780			0.0000	0.00	0	3,450
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.10320		11.08120			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.27370		11.25150			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.47980		11.46030			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,410</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			300.86060	309.019	14.86	0.5745	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			220.46060	207.919	14.86	0.4255	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			295.56810	303.544	14.86	0.5683	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			225.16810	212.444	14.86	0.4317	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			290.33570	298.133	14.86	0.5622	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			229.93570	217.033	14.86	0.4378	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			127.34270	126.864	16.74	0.2068	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,189.54270	1,168.664	16.74	0.7932	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			130.05440	129.630	16.69	0.2107	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,172.25440	1,151.430	16.69	0.7893	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			128.69180	128.238	16.71	0.2087	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,180.89180	1,160.038	16.71	0.7913	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			252.85920	252.441	16.52	0.2894	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,241.65920	1,219.241	16.52	0.7106	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			256.61300	256.281	16.48	0.2932	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,225.41300	1,203.081	16.48	0.7068	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			254.72840	254.353	16.50	0.2913	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,233.52840	1,211.153	16.50	0.7087	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,293.45420	1,269.831	16.54	0.6577	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			372.74310	371.267	16.56	0.3406	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,301.24310	1,277.567	16.56	0.6594	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			370.55070	369.018	16.57	0.3389	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,309.05070	1,285.318	16.57	0.6611	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			374.95420	373.531	16.54	0.3423	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,054.16320	1,033.722	16.33	0.5426	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			641.03790	640.286	16.31	0.4611	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,040.73790	1,020.486	16.31	0.5389	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			637.74420	636.898	16.32	0.4592	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,047.44420	1,027.098	16.32	0.5408	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			634.46320	633.522	16.33	0.4574	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>0.00</b>	<b>0</b>	<b>15,410</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.63210		10.67170			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.81550		10.85630			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.03280		11.07100			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			10.16180	9.067	20.65	0.0276	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,848.46180	1,886.967	20.65	0.9724	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			9.97490	8.906	20.68	0.0271	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,858.27490	1,896.806	20.68	0.9729	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			9.79160	8.749	20.70	0.0267	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,868.09160	1,906.649	20.70	0.9733	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			66.78610	60.616	19.52	0.1015	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,940.48610	1,975.116	19.52	0.8985	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			66.14130	60.019	19.54	0.1006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,949.84130	1,984.519	19.54	0.8994	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			65.50340	59.427	19.56	0.0997	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,959.20340	1,993.927	19.56	0.9003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			361.79300	342.405	17.11	0.3553	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,020.79300	1,039.605	17.11	0.6447	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			359.25410	339.952	17.13	0.3532	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,028.25410	1,047.152	17.13	0.6468	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			356.73760	337.515	17.15	0.3511	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,035.73760	1,054.715	17.15	0.6489	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			430.36590		484.92000			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			14.27250		14.25240			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.58410		14.56290			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.95200		14.92900			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			30.62590	29.310	23.38	0.0535	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,458.22590	2,436.810	23.38	0.9465	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			30.28670	28.968	23.39	0.0530	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,467.88670	2,446.468	23.39	0.9470	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			29.95070	28.630	23.41	0.0524	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,477.55070	2,456.130	23.41	0.9476	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,640.15620	2,619.075	22.68	0.8484	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			152.15300	152.265	22.69	0.1508	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,649.25300	2,628.165	22.69	0.8492	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			151.25570	151.360	22.71	0.1500	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,658.35570	2,637.260	22.71	0.8500	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			153.05620	153.175	22.68	0.1516	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			631.23490	636.604	20.67	0.3933	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,572.23490	1,554.604	20.67	0.6067	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			628.63310	633.965	20.69	0.3920	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,579.63310	1,561.965	20.69	0.6080	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			626.04350	631.342	20.70	0.3907	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,587.04350	1,569.342	20.70	0.6093	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08280		2.08070			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10560		2.10470			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13380		2.13290			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			25.42660	23.323	21.58	0.0338	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,718.42660	3,695.323	21.58	0.9662	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			23.10080	22.548	21.90	0.0324	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,816.10080	3,794.548	21.90	0.9676	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			20.98590	21.829	22.21	0.0311	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,913.98590	3,893.829	22.21	0.9689	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			152.92970	144.441	20.66	0.1149	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,905.92970	3,888.441	20.66	0.8851	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			146.06230	137.764	20.75	0.1101	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	13/03/2017	Foreign Exchange Option	2.49	Put			3,999.06230	3,981.764	20.75	0.8899	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			139.53460	131.424	20.84	0.1055	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,092.53460	4,075.424	20.84	0.8945	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,931.17630	1,908.640	18.50	0.5979	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			830.93740	817.086	18.56	0.3912	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,001.93740	1,979.086	18.56	0.6088	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			803.47190	789.414	18.64	0.3807	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,074.47190	2,051.414	18.64	0.6193	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			860.17630	846.641	18.50	0.4021	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			2.07710		2.07490			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	2.11	Call			348.35080	343.763	18.22	0.4059	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			699.35080	672.763	18.22	0.5941	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			315.75400	310.581	18.36	0.3762	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			766.75400	739.581	18.36	0.6238	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			285.83550	280.181	18.50	0.3477	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			836.83550	809.181	18.50	0.6523	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			2.07950		2.07860			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.12230		2.12140			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			29.23990	27.405	24.15	0.0354	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,143.23990	4,132.405	24.15	0.9646	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			30.14300	28.307	23.41	0.0374	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,944.14300	3,933.307	23.41	0.9626	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			29.67250	27.837	23.78	0.0364	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,043.67250	4,032.837	23.78	0.9636	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			400.65030	393.708	18.00	0.2810	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,986.65030	1,970.709	18.00	0.7190	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			441.59690	434.686	17.78	0.3053	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,827.59690	1,811.686	17.78	0.6947	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			420.60290	413.668	17.89	0.2929	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,906.60290	1,890.668	17.89	0.7071	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.82750		1.81770			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.85910		1.84930			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.89590		1.88570			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			55.99120	57.227	24.64	0.0736	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,078.99120	2,982.227	24.64	0.9264	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			51.92520	52.804	24.78	0.0684	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,174.92520	3,077.804	24.78	0.9316	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			48.17840	48.740	24.92	0.0636	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,271.17840	3,173.740	24.92	0.9364	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			251.70170	258.100	23.28	0.1860	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,158.70170	3,067.100	23.28	0.8140	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			241.41150	247.383	23.41	0.1791	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,248.41150	3,156.383	23.41	0.8209	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			231.61220	237.177	23.54	0.1725	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,338.61220	3,246.177	23.54	0.8275	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			874.55410	899.469	20.34	0.4286	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,817.55410	1,740.469	20.34	0.5714	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			933.19140	960.959	20.11	0.4516	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,676.19140	1,601.959	20.11	0.5484	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			903.33850	929.662	20.23	0.4399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,746.33850	1,670.662	20.23	0.5601	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13830		0.13760			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13850		0.13820			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13830		0.13760			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			10.12400		10.11820			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.26360		10.25800			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.42800		10.42060			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			66.40470	64.253	17.59	0.1727	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			798.20470	790.253	17.59	0.8273	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			65.13340	62.989	17.62	0.1698	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			806.93340	798.989	17.62	0.8302	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			63.88600	61.750	17.65	0.1669	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	19/12/2016	Foreign Exchange Option	10.87	Put			815.68600	807.750	17.65	0.8331	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			160.95060	158.404	17.19	0.2527	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			992.95060	984.804	17.19	0.7473	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			159.22410	156.672	17.21	0.2503	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,001.22410	993.072	17.21	0.7497	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			157.51730	154.960	17.23	0.2480	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,009.51730	1,001.360	17.23	0.7520	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			365.46910	360.871	16.80	0.3887	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			884.86910	872.871	16.80	0.6113	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			362.71190	357.981	16.82	0.3862	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			892.11190	879.981	16.82	0.6138	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			359.97650	355.228	16.83	0.3839	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			899.37650	887.228	16.83	0.6161	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			1.32120		1.32200			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33280		1.33360			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34890		1.34950			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			780.00000	788.000		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			880.00000	888.000		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			980.00000	988.000		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			864.00000	872.000		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			964.00000	972.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,064.00000	1,072.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			405.00000	411.000		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			505.00000	511.000		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			305.00000	311.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.22180		1.22380			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22410		1.22600			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			1.22650		1.22830			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			1.08990		1.09480			0.0000	0.00	0	152
QUANTO €On	13/03/2017	Foreign Exchange Future			1.09420		1.09910			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.09910		1.10410			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>152</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>152</b>
RAIN	On 19/12/2016	Foreign Exchange Future			24,229.34000		24,168.33000			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			10.15590		10.12440			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.32530		10.29500			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			12.19150	12.168	20.58	0.0373	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,697.79150	1,666.268	20.58	0.9627	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			11.95610	11.926	20.60	0.0367	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,707.55610	1,676.026	20.60	0.9633	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			11.72530	11.690	20.62	0.0360	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,717.32530	1,685.790	20.62	0.9640	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			202.72360	206.037	17.48	0.3031	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			897.72360	870.736	17.48	0.6969	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			200.64940	203.903	17.50	0.3004	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			905.64940	878.603	17.50	0.6996	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			198.59740	201.790	17.52	0.2978	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			913.59740	886.490	17.52	0.7022	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			4.54320		4.56130			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.54290		4.55750			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			5.42790	4.605	20.13	0.0329	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			734.12790	751.405	20.13	0.9671	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			5.23540	4.440	20.20	0.0317	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			743.93540	761.240	20.20	0.9683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			5.05090	4.282	20.28	0.0306	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			753.75090	771.082	20.28	0.9694	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			79.68420	74.682	16.47	0.2733	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			382.18420	391.782	16.47	0.7267	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			77.61360	72.694	16.51	0.2673	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			390.11360	399.794	16.51	0.7327	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			75.59700	70.759	16.56	0.2614	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			398.09700	407.859	16.56	0.7386	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			1.40010		1.39740			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36350		1.36100			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32470		1.32260			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>647 582 570.60</b>	<b>45,091</b>	<b>977,718</b>
<b>Total Options</b>												<b>28 358 167.28</b>	<b>42,400</b>	<b>2,502,532</b>
<b>Grand Total:</b>												<b>675,940,737.88</b>	<b>87,491</b>	<b>3,480,250</b>