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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2016 Foreign Exchange Future			13.59190		13.34700			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.58560		13.35650			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.58820		13.35850			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.59080		13.36050			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.62020		13.39030			0.0000	0.00	0	6,970
\$ / R On 30/11/2016 Foreign Exchange Future			13.62560		13.39580			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			13.63910		13.40970			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.64180		13.41250			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.65800		13.42910			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.66070		13.43200			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			13.66340		13.43480			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.66620		13.43760			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.67780		13.44900			0.0000	1,725,003,102.60	126,117	419,516
\$ / R On 21/12/2016 Foreign Exchange Future			13.68350		13.45460			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.70660		13.47730			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.72390		13.49430			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.74410		13.51390			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.74990		13.51910			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.76400		13.53200			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.76920		13.71670			0.0000	605,844.80	44	44
\$ / R On 23/01/2017 Foreign Exchange Future			13.77710		13.54490			0.0000	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017			13.78230		13.55010			0.0000	0.00	0	0
\$ / R	On	27/01/2017			13.78750		13.55520			0.0000	0.00	0	0
\$ / R	On	31/01/2017			13.79790		13.56550			0.0000	331,149.60	24	110
\$ / R	On	27/02/2017			13.86920		13.63570			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017			13.90660		13.67230			0.0000	33,445,373.00	2,405	108,778
\$ / R	On	11/04/2017			13.98410		13.74800			0.0000	0.00	0	40
\$ / R	On	12/04/2017			13.98680		13.75060			0.0000	0.00	0	0
\$ / R	On	13/04/2017			13.98950		13.75320			0.0000	0.00	0	0
\$ / R	On	21/04/2017			14.01080		13.77410			0.0000	0.00	0	70
\$ / R	On	25/04/2017			14.02150		13.78450			0.0000	0.00	0	0
\$ / R	On	19/06/2017			14.16830		13.92870			0.0000	7,410,020.90	523	157,018
\$ / R	On	12/07/2017			14.22960		13.98910			0.0000	0.00	0	0
\$ / R	On	21/07/2017			14.25360		14.01270			0.0000	0.00	0	70
\$ / R	On	18/09/2017			14.41190		14.16500			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017			14.50620		14.25460			0.0000	0.00	0	334
\$ / R	On	18/12/2017			14.69530		14.44370			0.0000	0.00	0	670
\$ / R	On	19/03/2018			15.04260		14.79560			0.0000	0.00	0	70
\$ / R	On	18/06/2018			15.38990		15.14760			0.0000	0.00	0	70
<b>Total \$ / R Future</b>											<b>1,766,795,490.90</b>	<b>129,113</b>	<b>708,413</b>
\$ / R	On	10/11/2016		14.10	Call		7.15550	4.530	39.80	0.0399	0.00	0	10,000
\$ / R	On	10/11/2016		14.10	Put		760.15550	512.630	39.80	0.9601	0.00	0	0
\$ / R	On	10/11/2016		14.40	Call		2.94590	0.983	46.37	0.0090	0.00	0	20,000
\$ / R	On	10/11/2016		14.40	Put		1,055.94590	809.083	46.37	0.9910	0.00	0	0
\$ / R	On	10/11/2016		13.90	Call		14.52960	12.760	34.48	0.1088	0.00	0	0
\$ / R	On	10/11/2016		13.90	Put		567.52960	320.860	34.48	0.8912	0.00	0	0
\$ / R	On	10/11/2016		14.00	Call		9.94000	7.476	37.14	0.0653	0.00	0	20,000
\$ / R	On	10/11/2016		14.00	Put		662.94000	415.576	37.14	0.9347	0.00	0	0
\$ / R	On	10/11/2016		14.80	Call		0.99350	0.080	51.37	0.0008	0.00	0	20,000
\$ / R	On	10/11/2016		14.80	Put		1,453.99350	1,208.180	51.37	0.9992	0.00	0	0
\$ / R	On	10/11/2016		14.15	Call		6.10850	3.573	41.13	0.0316	0.00	0	50,000
\$ / R	On	10/11/2016		14.15	Put		809.10850	561.673	41.13	0.9684	0.00	0	0
\$ / R	On	10/11/2016		14.25	Call		4.50720	2.284	43.79	0.0201	0.00	0	30,000
\$ / R	On	10/11/2016		14.25	Put		907.50720	660.384	43.79	0.9799	0.00	0	0
\$ / R	On	10/11/2016		13.60	Call		46.67960	71.257	26.50	0.4856	0.00	0	20,000
\$ / R	On	10/11/2016		13.60	Put		299.67960	79.357	26.50	0.5144	0.00	0	0
\$ / R	On	10/11/2016		13.75	Call		25.98270	29.892	30.49	0.2368	0.00	0	10,000
\$ / R	On	10/11/2016		13.75	Put		428.98270	187.992	30.49	0.7632	0.00	0	0
\$ / R	On	10/11/2016		13.80	Call		21.38240	22.397	31.82	0.1830	0.00	0	50,000
\$ / R	On	10/11/2016		13.80	Put		474.38240	230.497	31.82	0.8170	0.00	0	0
\$ / R	On	15/11/2016		13.63	Call		91.91990	134.919	22.43	0.4605	0.00	0	0
\$ / R	On	15/11/2016		13.63	Put		365.41990	179.319	22.43	0.5395	0.00	0	0
\$ / R	On	16/11/2016		13.86	Call		55.00030	76.764	23.89	0.2803	0.00	0	0
\$ / R	On	16/11/2016		13.86	Put		556.50030	348.564	23.89	0.7197	0.00	0	0
\$ / R	On	17/11/2016		13.26	Call		251.18630	388.521	22.17	0.7785	0.00	0	0
\$ / R	On	17/11/2016		13.26	Put		150.68630	57.721	22.17	0.2215	0.00	0	9,615

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		0.87550	0.846	34.75	0.0040	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,240.37550	2,010.046	34.75	0.9960	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		0.06670	0.138	46.98	0.0006	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,729.56670	3,499.338	46.98	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,593.64830	1,821.899	25.60	0.9935	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		3.34830	1.699	25.60	0.0065	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		212.74650	314.068	20.21	0.5852	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		322.44650	193.868	20.21	0.4148	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.03940	0.083	43.89	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		6,009.73940	5,779.883	43.89	0.9998	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call		186.52420	273.867	20.41	0.5191	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put		400.72420	258.267	20.41	0.4809	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call		179.06860	257.618	21.26	0.4545	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put		519.36860	368.518	21.26	0.5455	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call		230.28580	327.360	20.71	0.5329	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put		417.78580	285.560	20.71	0.4671	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call		71.62300	107.266	23.34	0.2220	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put		1,009.12300	815.466	23.34	0.7780	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		49.71160	73.522	23.83	0.1497	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,370.61160	1,165.522	23.83	0.8503	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		90.12460	130.512	22.62	0.2423	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		1,028.12460	839.812	22.62	0.7577	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		852.32410	1,053.392	18.47	0.9177	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		57.52410	29.992	18.47	0.0823	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		843.90640	1,044.353	18.48	0.9155	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		59.10640	30.953	18.48	0.0845	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		835.52300	1,035.339	18.48	0.9133	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		60.72300	31.939	18.48	0.0867	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		182.33800	252.130	21.81	0.3952	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		694.73800	535.930	21.81	0.6048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call		13,249.00000	13,477.800	22.34	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put		0.00000	0.000	22.34	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		1,656.38440	1,885.476	22.18	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		7.38440	7.676	22.18	0.0203	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		995.34150	1,219.774	21.03	0.9080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		46.34150	41.974	21.03	0.0920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		790.87160	998.750	20.61	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		91.87160	70.950	20.61	0.1438	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		611.96080	792.731	20.20	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		162.96080	114.931	20.20	0.2138	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		440.28470	578.600	19.72	0.6819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		281.28470	190.800	19.72	0.3181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		435.06430	571.771	19.71	0.6779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		286.06430	193.971	19.71	0.3221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		919.16360	1,138.755	20.88	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		60.16360	50.955	20.88	0.1087	0.00	0	2,800

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	13.34	Call			414.64120	544.852	19.64	0.6617	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			305.64120	207.052	19.64	0.3383	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			409.64870	538.227	19.63	0.6576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			310.64870	210.427	19.63	0.3424	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			478.12940	627.494	19.84	0.7092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			249.12940	169.695	19.84	0.2908	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			349.50430	466.178	20.00	0.5999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			380.50430	268.378	20.00	0.4001	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			341.24430	455.804	20.06	0.5910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			392.24430	278.004	20.06	0.4090	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			429.89000	564.981	19.69	0.6739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			290.89000	197.180	19.69	0.3261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			267.72750	362.067	20.64	0.5042	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			518.72750	384.267	20.64	0.4958	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			251.76290	341.363	20.78	0.4832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			552.76290	413.563	20.78	0.5168	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			385.37470	509.564	19.77	0.6354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			336.37470	231.764	19.77	0.3646	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			184.54080	252.738	21.51	0.3854	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			735.54080	574.938	21.51	0.6146	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			173.35360	237.750	21.65	0.3674	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			774.35360	609.950	21.65	0.6326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			284.62100	383.833	20.49	0.5255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			485.62100	356.033	20.49	0.4745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			164.88530	226.359	21.77	0.3535	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			805.88530	638.559	21.77	0.6465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			162.83050	223.592	21.80	0.3500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			813.83050	645.792	21.80	0.6500	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			245.62880	333.374	20.84	0.4749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			566.62880	425.574	20.84	0.5251	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			147.01340	202.574	22.03	0.3235	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			878.01340	704.774	22.03	0.6765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			143.30060	197.621	22.09	0.3171	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			894.30060	719.821	22.09	0.6829	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			166.96260	229.159	21.74	0.3569	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			797.96260	631.359	21.74	0.6431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			134.41630	185.737	22.23	0.3015	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			935.41630	757.937	22.23	0.6985	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			126.07570	174.543	22.38	0.2866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			977.07570	796.743	22.38	0.7134	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			158.72830	218.152	21.86	0.3433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			829.72830	660.352	21.86	0.6567	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			119.77610	166.059	22.49	0.2750	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			1,010.77610	828.259	22.49	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			112.34280	156.020	22.64	0.2611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			1,053.34280	868.219	22.64	0.7389	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	14.23	Call		137.90230	190.406	22.17	0.3077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		918.90230	742.606	22.17	0.6923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		104.03260	144.755	22.81	0.2453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		1,105.03260	916.956	22.81	0.7547	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		97.58390	135.985	22.96	0.2327	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,148.58390	958.185	22.96	0.7673	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		121.32190	168.142	22.46	0.2779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		1,002.32190	820.342	22.46	0.7221	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		85.87970	120.004	23.25	0.2092	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		1,236.87970	1,042.204	23.25	0.7908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		82.65670	115.587	23.33	0.2025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,263.65670	1,067.787	23.33	0.7975	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		110.91290	154.083	22.67	0.2584	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		1,061.91290	876.283	22.67	0.7416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		76.58040	107.241	23.51	0.1898	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,317.58040	1,119.441	23.51	0.8102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		75.61370	105.911	23.54	0.1878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,326.61370	1,128.111	23.54	0.8122	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		96.34270	134.296	22.99	0.2302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		1,157.34270	966.496	22.99	0.7698	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		64.72530	91.201	23.88	0.1648	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,435.72530	1,233.401	23.88	0.8352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		61.09130	86.779	24.00	0.1578	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,472.09130	1,268.979	24.00	0.8422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		79.55920	111.335	23.42	0.1961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		1,290.55920	1,093.535	23.42	0.8039	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		51.31890	74.797	24.35	0.1383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,582.31890	1,376.997	24.35	0.8617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		49.84360	72.974	24.41	0.1353	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,600.84360	1,395.174	24.41	0.8647	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		66.61350	93.499	23.83	0.1685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,417.61350	1,215.699	23.83	0.8315	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		37.16280	56.412	24.90	0.1077	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,788.16280	1,578.612	24.90	0.8923	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		36.61890	55.681	24.92	0.1065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,797.61890	1,587.881	24.92	0.8935	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		56.82140	81.560	24.14	0.1494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,517.82140	1,313.760	24.14	0.8506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		27.63980	43.481	25.37	0.0853	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,978.63980	1,765.681	25.37	0.9147	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		24.54060	39.199	25.56	0.0777	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		2,055.54060	1,841.399	25.56	0.9223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		43.05430	64.279	24.67	0.1209	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,694.05430	1,486.479	24.67	0.8791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		21.46310	34.898	25.77	0.0699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		2,142.46310	1,927.098	25.77	0.9301	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			18.21620	30.296	26.02	0.0614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,249.21620	2,032.496	26.02	0.9386	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			33.02080	50.825	25.09	0.0981	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,864.02080	1,653.025	25.09	0.9019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			15.00430	25.664	26.33	0.0528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,376.00430	2,157.864	26.33	0.9472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			14.13480	24.393	26.42	0.0503	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,415.13480	2,196.593	26.42	0.9497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			23.82140	38.198	25.60	0.0759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			2,074.82140	1,860.398	25.60	0.9241	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			11.30140	18.785	26.42	0.0401	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,562.30140	2,340.985	26.42	0.9599	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			9.59370	15.443	26.42	0.0338	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,670.59370	2,447.644	26.42	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			15.22970	25.992	26.30	0.0534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,366.22970	2,148.192	26.30	0.9466	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			7.94690	10.717	26.42	0.0245	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,868.94690	2,642.917	26.42	0.9755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			7.41390	9.058	26.42	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,958.41390	2,731.258	26.42	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			13.92520	23.977	26.42	0.0496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,424.92520	2,206.177	26.42	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			6.73370	7.075	26.42	0.0169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			3,087.73370	2,859.275	26.42	0.9831	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			6.63730	6.808	26.42	0.0163	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			3,107.63730	2,879.008	26.42	0.9837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			8.67820	13.122	26.42	0.0293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,759.67820	2,535.321	26.42	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			5.74340	4.729	26.57	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,316.74340	3,086.929	26.57	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			5.70550	4.672	26.60	0.0116	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,326.70550	3,096.872	26.60	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			7.03540	7.934	26.42	0.0187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			3,028.03540	2,800.134	26.42	0.9813	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			5.21570	3.957	26.96	0.0098	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,466.21570	3,236.157	26.96	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			5.08820	3.776	27.07	0.0094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,506.08820	3,275.976	27.07	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			6.01940	5.186	26.42	0.0128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,247.01940	3,017.386	26.42	0.9872	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			4.93580	3.563	27.20	0.0089	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,555.93580	3,325.763	27.20	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			3.97210	2.304	28.21	0.0058	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,944.97210	3,714.505	28.21	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			5.48690	4.349	26.75	0.0108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,386.48690	3,156.549	26.75	0.9892	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	17.51	Call			3.69790	2.028	28.52	0.0051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			4,064.69790	3,834.228	28.52	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.90140	1.732	28.90	0.0044	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,213.90140	3,983.932	28.90	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			5.05710	3.732	27.09	0.0093	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,516.05710	3,285.932	27.09	0.9907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			2.63070	1.628	29.06	0.0041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,273.63070	4,043.828	29.06	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			1.65410	1.230	29.77	0.0031	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,552.65410	4,323.430	29.77	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			3.75770	2.049	28.49	0.0052	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			4,054.75770	3,824.249	28.49	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			1.49540	1.161	29.92	0.0029	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,612.49540	4,383.361	29.92	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			1.39780	1.117	30.02	0.0028	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,652.39780	4,423.317	30.02	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			2.76290	1.679	28.98	0.0042	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,243.76290	4,013.879	28.98	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.82210	0.840	30.82	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,961.82210	4,733.040	30.82	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.76700	0.811	30.93	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			5,001.76700	4,773.011	30.93	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			1.57290	1.195	29.85	0.0030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,582.57290	4,353.395	29.85	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.29990	0.528	32.32	0.0013	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,531.29990	5,302.728	32.32	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.28930	0.520	32.38	0.0013	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,551.28930	5,322.720	32.38	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			1.35120	1.096	30.08	0.0028	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,672.35120	4,443.296	30.08	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.18350	0.432	33.04	0.0011	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,801.18350	5,572.632	33.04	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.07940	0.318	34.22	0.0008	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,251.07940	6,022.518	34.22	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.35260	0.566	32.09	0.0014	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,441.35260	5,212.766	32.09	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.06450	0.297	34.51	0.0007	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,361.06450	6,132.497	34.51	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.04940	0.272	34.88	0.0007	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,501.04940	6,272.472	34.88	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.22030	0.465	32.77	0.0012	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,701.22030	5,472.665	32.77	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.03300	0.271	35.75	0.0006	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,711.03300	6,482.471	35.75	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.02510	0.291	36.52	0.0007	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,851.02510	6,622.491	36.52	0.9993	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	19.75	Call			0.07220	0.308	34.35	0.0008	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,301.07220	6,072.508	34.35	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00940	0.371	39.28	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,351.00940	7,122.571	39.28	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00770	0.389	39.83	0.0008	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,451.00770	7,222.589	39.83	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.03850	0.261	35.31	0.0006	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,631.03850	6,402.461	35.31	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00390	0.455	41.71	0.0009	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,791.00390	7,562.655	41.71	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00340	0.468	42.04	0.0009	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,851.00340	7,622.668	42.04	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.02230	0.300	36.85	0.0007	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,911.02230	6,682.500	36.85	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00010	0.123	44.25	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,561.00010	9,332.323	44.25	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.001	44.25	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,491.00000	13,262.201	44.25	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00630	0.408	40.39	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,551.00630	7,322.608	40.39	0.9992	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			149.08270	204.533	22.04	0.3200	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			904.48270	731.033	22.04	0.6800	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			131.62460	177.157	22.07	0.2696	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			1,114.32460	930.557	22.07	0.7304	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			218.37490	286.927	20.72	0.3849	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			824.07490	663.027	20.72	0.6151	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			364.30040	464.521	19.44	0.5320	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			550.40040	420.421	19.44	0.4680	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			292.91890	372.979	20.00	0.4487	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			723.81890	573.079	20.00	0.5513	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			34.82550	42.810	25.06	0.0694	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,685.72550	2,462.910	25.06	0.9306	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			228.19630	290.218	20.71	0.3592	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			976.19630	806.218	20.71	0.6408	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			0.00000	501.940	19.38	0.5371	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			0.00000	442.740	19.38	0.4629	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			298.63880	376.686	20.09	0.4295	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			813.73880	659.586	20.09	0.5705	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			296.25250	372.843	20.22	0.4211	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			846.15250	690.543	20.22	0.5789	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			61.72970	78.069	24.21	0.1104	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,401.62970	2,185.769	24.21	0.8896	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			395.92180	493.608	19.53	0.5141	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			640.72180	506.108	19.53	0.4859	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			231.77390	292.215	20.96	0.3431	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,086.57390	914.715	20.96	0.6569	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	31/01/2017	Foreign Exchange Option	13.98	Call			352.09350	439.110	19.88	0.4638	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			766.59350	621.210	19.88	0.5362	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			535.45900	649.254	19.27	0.5562	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			639.75900	520.054	19.27	0.4438	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			583.24800	700.211	19.25	0.5624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			660.94800	543.611	19.25	0.4376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			375.22190	455.055	20.47	0.4080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,102.92190	948.455	20.47	0.5920	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			691.87170	825.131	18.84	0.6275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			519.57170	418.531	18.84	0.3725	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			603.31700	723.813	19.17	0.5753	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			631.01700	517.213	19.17	0.4247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			217.22320	266.661	22.16	0.2614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,774.92320	1,590.061	22.16	0.7386	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			459.77600	555.104	19.89	0.4756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			887.47600	748.504	19.89	0.5244	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			401.30500	486.234	20.28	0.4298	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,029.00500	879.634	20.28	0.5702	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			199.13180	245.386	22.41	0.2433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,886.83180	1,698.786	22.41	0.7567	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			351.15970	425.901	20.66	0.3872	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,178.85970	1,019.301	20.66	0.6128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			318.14850	385.927	20.96	0.3575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,295.84850	1,129.327	20.96	0.6425	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			155.06280	191.504	23.05	0.1964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,222.76280	2,024.904	23.05	0.8036	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			201.80400	248.643	22.38	0.2461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,869.50400	1,682.043	22.38	0.7539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			200.46190	247.009	22.39	0.2447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,878.16190	1,690.409	22.39	0.7553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			87.74500	103.046	24.80	0.1122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,165.44500	2,946.446	24.80	0.8878	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			183.88000	226.787	22.61	0.2274	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,991.58000	1,800.187	22.61	0.7726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			159.15080	196.518	22.98	0.2009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,186.85080	1,989.918	22.98	0.7991	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			35.53460	47.341	28.30	0.0521	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,793.23460	4,570.742	28.30	0.9479	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			149.15110	184.242	23.15	0.1898	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,276.85110	2,077.642	23.15	0.8102	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			114.24180	141.202	23.86	0.1498	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,661.94180	2,454.602	23.86	0.8502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			16.16980	22.216	28.30	0.0268	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,723.86980	5,495.616	28.30	0.9732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			79.33270	92.615	25.47	0.1005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,407.03270	3,186.015	25.47	0.8995	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	17.31	Call			70.65460	81.872	26.31	0.0883	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,708.35460	3,485.272	26.31	0.9117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			2.67010	3.916	28.30	0.0056	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,750.37010	7,517.316	28.30	0.9944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			35.24830	46.975	28.30	0.0518	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,802.94830	4,580.375	28.30	0.9482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			22.25370	30.201	28.30	0.0352	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,349.95370	5,123.601	28.30	0.9648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,319.09120	1,515.557	17.86	0.8592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			146.79120	108.957	17.86	0.1408	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			964.17360	1,133.594	18.21	0.7544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			291.87360	226.994	18.21	0.2456	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			3.14640	4.589	28.30	0.0065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,570.84640	7,337.989	28.30	0.9935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,565.04760	1,777.691	18.12	0.9019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			92.74760	71.091	18.12	0.0981	0.00	0	250
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			611.57120	724.175	19.48	0.5351	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			803.57120	680.075	19.48	0.4649	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			116.51690	134.231	24.81	0.1277	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,385.91690	3,167.431	24.81	0.8723	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			611.02170	723.314	19.48	0.5335	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			810.42170	686.514	19.48	0.4665	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			618.37370	731.612	19.48	0.5364	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			805.17370	682.112	19.48	0.4636	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			520.41130	616.573	20.06	0.4639	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,056.31130	915.773	20.06	0.5361	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			151.31820	178.763	23.87	0.1609	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,036.81820	2,827.263	23.87	0.8391	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			710.97760	835.485	19.18	0.5744	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			726.47760	613.985	19.18	0.4256	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			599.31590	706.929	19.66	0.5098	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			914.81590	785.429	19.66	0.4902	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			352.53180	417.718	21.34	0.3362	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,628.03180	1,456.218	21.34	0.6638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			743.84530	858.107	19.61	0.5283	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			995.14530	869.807	19.61	0.4717	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			726.32030	838.287	19.69	0.5193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,027.62030	899.987	19.69	0.4807	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			533.38000	617.050	20.69	0.4101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,494.68000	1,338.750	20.69	0.5899	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			405.42730	471.019	21.68	0.3275	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,976.72730	1,802.719	21.68	0.6725	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			769.12490	886.578	19.50	0.5411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			950.42490	828.278	19.50	0.4589	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			401.73020	466.961	21.71	0.3251	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,993.03020	1,818.660	21.71	0.6749	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			399.89420	464.951	21.73	0.3239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,001.19420	1,826.651	21.73	0.6761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			638.95060	739.026	20.09	0.4724	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,210.25060	1,070.726	20.09	0.5276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			344.39300	401.056	22.19	0.2860	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,275.69300	2,092.756	22.19	0.7140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			323.58410	376.949	22.38	0.2712	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,394.88410	2,208.649	22.38	0.7288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			403.57210	468.985	21.70	0.3263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,984.87210	1,810.685	21.70	0.6737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			288.74500	336.490	22.74	0.2458	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,620.04500	2,428.190	22.74	0.7542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			236.53900	275.627	23.39	0.2061	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,037.83900	2,837.327	23.39	0.7939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			356.98460	415.623	22.08	0.2948	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,208.28460	2,027.323	22.08	0.7052	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			159.42090	178.476	26.19	0.1334	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,380.72090	4,160.176	26.19	0.8666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			121.98630	147.586	26.72	0.1122	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,843.28630	4,629.286	26.72	0.8878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			309.62530	360.751	22.52	0.2611	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,480.92530	2,292.451	22.52	0.7389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			862.59890	991.280	19.13	0.5860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			803.89890	692.980	19.13	0.4140	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			67.94750	83.682	26.72	0.0694	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,849.24750	5,625.382	26.72	0.9306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			163.22070	182.987	25.98	0.1370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,284.52070	4,064.687	25.98	0.8630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,309.74980	1,487.303	18.14	0.7515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			381.04980	319.003	18.14	0.2485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			879.22850	1,009.866	19.07	0.5936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			780.52850	671.566	19.07	0.4064	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			903.38780	1,030.598	19.21	0.5811	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			864.28780	750.998	19.21	0.4189	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			198.33730	219.633	25.50	0.1550	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,189.23730	3,970.033	25.50	0.8450	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			713.97820	817.527	20.11	0.4829	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,261.27820	1,123.927	20.11	0.5171	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,193.77690	1,337.846	18.70	0.6399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			778.77690	675.946	18.70	0.3601	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,189.24250	1,332.871	18.71	0.6382	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			784.24250	680.971	18.71	0.3618	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			998.84990	1,123.524	19.40	0.5653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,835.00000	985,588.100	26.10	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,765.87130	1,952.663	17.66	0.7970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			350.87130	290.763	17.66	0.2030	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,132.44860	3,914.507	24.81	0.8031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,602.68570	1,786.440	18.05	0.7582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			437.68570	374.541	18.05	0.2418	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,365.99500	1,533.542	18.38	0.6960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			600.99500	521.642	18.38	0.3040	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.10	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,546.94000	3,336.054	23.65	0.7713	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			341.13340	377.019	23.67	0.2282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,556.13340	3,345.119	23.67	0.7718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			340.33030	376.092	23.69	0.2276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,565.33030	3,354.192	23.69	0.7724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			297.44860	326.407	24.81	0.1969	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,034.12720	2,839.165	22.88	0.7316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			374.44100	422.813	23.14	0.2534	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,209.44100	3,010.913	23.14	0.7466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			371.59900	418.771	23.17	0.2513	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,236.59900	3,036.871	23.17	0.7487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			341.94000	377.954	23.65	0.2287	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,053.84990	931.624	19.40	0.4347	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			961.30650	1,082.835	19.55	0.5501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,116.30650	990.935	19.55	0.4499	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			455.29270	515.182	22.37	0.3015	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,690.29270	2,503.282	22.37	0.6985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			399.12720	451.064	22.88	0.2684	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			891.91570	1,002.320	20.14	0.4972	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,447.31570	1,306.120	20.14	0.5028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			528.12720	583.788	23.24	0.2920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,394.42720	3,198.488	23.24	0.7080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			753.27540	834.828	21.65	0.3976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,309.57540	2,139.528	21.65	0.6024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			530.81110	586.802	23.22	0.2933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,377.11110	3,181.502	23.22	0.7067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			529.46670	585.295	23.23	0.2927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,385.76670	3,189.995	23.23	0.7073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			729.29210	790.669	23.33	0.3361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,443.69210	3,258.069	23.33	0.6639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			732.41090	794.114	23.31	0.3374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,426.81090	3,241.514	23.31	0.6626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			730.84900	792.392	23.32	0.3367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,435.24900	3,249.792	23.32	0.6633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			936.74260	1,002.160	23.35	0.3727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,489.14260	3,312.260	23.35	0.6273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			934.99440	1,000.249	23.36	0.3721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,497.39440	3,320.349	23.36	0.6279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,254.15650	2,419.754	18.75	0.7346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			746.55650	669.854	18.75	0.2654	0.00	0	70,530

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			938.50300	1,004.069	23.34	0.3733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,480.90300	3,304.170	23.34	0.6267	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,377,741</b>
<b>Total \$ / R</b>												<b>1,766,795,490.90</b>	<b>129,113</b>	<b>3,086,154</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.67780		13.44900			0.0000	191,489.20	14	422
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.90660		13.67230			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.16830		13.92870			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>191,489.20</b>	<b>14</b>	<b>568</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			5,057.61170	7,387.996	24.38	0.1368	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			159,157.61170	138,607.996	24.38	0.8632	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			4,984.36090	7,297.370	24.41	0.1353	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			160,084.36090	139,517.370	24.41	0.8647	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			4,912.05100	7,208.004	24.43	0.1338	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			161,012.05100	140,428.004	24.43	0.8662	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			7,902.39770	9,223.213	25.50	0.1001	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			341,672.39770	319,563.213	25.50	0.8999	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			7,964.21640	9,299.954	25.45	0.1010	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			339,734.21640	317,639.954	25.45	0.8990	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			7,933.26870	9,261.456	25.47	0.1005	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			340,703.26870	318,601.456	25.47	0.8995	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			27,536.61280	32,091.704	22.89	0.2358	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			271,666.61280	252,261.704	22.89	0.7642	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			27,418.67160	31,954.490	22.91	0.2349	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			272,548.67160	253,124.490	22.91	0.7651	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			27,301.65270	31,817.971	22.92	0.2341	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			273,431.65270	253,987.971	22.92	0.7659	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>191,489.20</b>	<b>14</b>	<b>568</b>
£ / R	On	02/12/2016	Foreign Exchange Future			16.88800		16.58380			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			16.93680		16.63470			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			16.95330		16.65110			0.0000	256,401,709.20	15,124	50,383
£ / R	On	31/01/2017	Foreign Exchange Future			17.12240		16.81500			0.0000	0.00	0	2
£ / R	On	13/03/2017	Foreign Exchange Future			17.26990		16.96050			0.0000	2,072,388.00	120	8,192
£ / R	On	25/04/2017	Foreign Exchange Future			17.42950		17.11550			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.63010		17.31290			0.0000	0.00	0	20,028
£ / R	On	18/12/2017	Foreign Exchange Future			18.35520		18.02070			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>258,474,097.20</b>	<b>15,244</b>	<b>78,727</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			202.84020	306.420	21.72	0.4540	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			639.04020	438.420	21.72	0.5460	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	15/12/2016	Foreign Exchange Option	16.70	Call			406.02250	560.031	20.47	0.5991	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			471.32250	323.231	20.47	0.4009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			905.49640	1,148.739	19.33	0.8518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			144.39640	85.439	19.33	0.1482	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2.40200	3.943	34.40	0.0065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,991.30200	5,690.643	34.40	0.9935	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			24.39380	34.853	25.28	0.0590	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,763.29380	2,471.554	25.28	0.9410	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.22340	0.400	34.40	0.0008	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,809.12340	7,507.100	34.40	0.9992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00640	0.013	34.40	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,288.90640	9,986.713	34.40	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			136.82080	195.105	22.26	0.2661	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			1,285.72080	1,041.805	22.26	0.7339	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2.37240	3.896	34.40	0.0064	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			6,001.27240	5,700.596	34.40	0.9936	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.50960	2.523	34.40	0.0043	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,360.40960	6,059.223	34.40	0.9957	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			234.37910	326.394	21.22	0.4001	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			883.27910	673.094	21.22	0.5999	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			8.30860	9.090	31.69	0.0149	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,767.20860	4,465.790	31.69	0.9851	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2.43200	3.990	34.40	0.0066	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,981.33200	5,680.690	34.40	0.9934	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			144.55990	205.582	22.16	0.2778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,243.45990	1,002.282	22.16	0.7222	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			109.67530	157.207	22.62	0.2229	157,206.70	1,000	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,458.57530	1,203.907	22.62	0.7771	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			69.65860	100.251	23.37	0.1522	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,828.55860	1,556.951	23.37	0.8478	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			406.51940	553.951	20.25	0.5810	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			515.41940	360.651	20.25	0.4190	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			279.65150	386.587	20.87	0.4540	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			758.55150	563.287	20.87	0.5460	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			211.03730	294.998	21.43	0.3703	147,499.15	500	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			959.93730	741.698	21.43	0.6297	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			627.10560	776.829	19.72	0.5837	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			672.10560	514.429	19.72	0.4163	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			6.13680	7.891	22.99	0.0104	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,795.63680	6,487.991	22.99	0.9896	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			6.08030	7.819	22.99	0.0104	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,805.58030	6,497.919	22.99	0.9896	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			6.19370	7.964	22.99	0.0105	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,785.69370	6,478.064	22.99	0.9895	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			33.91620	43.371	25.41	0.0383	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,898.41620	6,593.871	25.41	0.9617	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,717.10000	6,399.900		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			6,727.10000	6,409.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,707.10000	6,389.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			197.08500	232.633	22.95	0.1182	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,326.38500	7,027.433	22.95	0.8818	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			196.41680	231.864	22.95	0.1179	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,335.71680	7,036.664	22.95	0.8821	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			197.75540	233.404	22.95	0.1185	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,317.05540	7,018.204	22.95	0.8815	0.00	0	0
<b>Total £ / R Option</b>												<b>304,705.85</b>	<b>1,500</b>	<b>21,261</b>
<b>Total £ / R</b>												<b>258,778,803.05</b>	<b>16,744</b>	<b>99,988</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13085		0.12860			0.0000	263,002.47	2,010	16,543
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13356		0.13127			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13669		0.13436			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13966		0.13724			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>263,002.47</b>	<b>2,010</b>	<b>16,543</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.35	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,139.80000	27,915.300	26.35	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.35	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,139.80000	28,915.300	26.35	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.35	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,139.80000	29,915.300	26.35	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			326.79060	385.618	20.71	0.3707	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,199.79060	1,030.018	20.71	0.6293	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			154.16360	183.611	22.16	0.2020	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,027.16360	1,828.011	22.16	0.7980	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			70.87220	84.774	23.31	0.1036	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,943.87220	2,729.174	23.31	0.8964	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			388.01100	443.463	21.71	0.3214	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,952.41100	1,773.963	21.71	0.6786	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			229.83540	265.936	22.65	0.2110	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,794.23540	2,596.436	22.65	0.7890	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			134.36040	156.767	23.38	0.1346	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,698.76040	3,487.267	23.38	0.8654	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			679.04830	757.672	22.57	0.4062	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,955.44830	1,791.572	22.57	0.5938	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			462.16020	519.112	23.36	0.3015	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,738.56020	2,553.012	23.36	0.6985	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			306.36210	348.590	23.90	0.2184	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,582.76210	3,382.490	23.90	0.7816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>263,002.47</b>	<b>2,010</b>	<b>16,543</b>
€ / R	On	25/11/2016	Foreign Exchange Future			14.91940		14.78890			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			14.92930		14.79910			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.00720		14.88070			0.0000	123,464,234.40	8,227	58,346
€ / R	On	24/02/2017	Foreign Exchange Future			14.99900		15.76500			0.0000	29,998,000.00	2,000	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.31930		15.18820			0.0000	2,297,895.00	150	27,419
€ / R	On	19/06/2017	Foreign Exchange Future			15.67900		15.54330			0.0000	940,740.00	60	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.01790		15.87530			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.39360		16.24440			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>156,700,869.40</b>	<b>10,437</b>	<b>165,741</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			153.84120	155.716	22.03	0.3463	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			574.94120	446.316	22.03	0.6537	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			28.60440	22.636	23.93	0.0650	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,469.50440	1,333.336	23.93	0.9350	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,590.34950	1,471.741	23.66	0.8630	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			62.11100	70.051	23.90	0.1233	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,681.41100	1,562.851	23.90	0.8767	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			35.87810	40.376	24.41	0.0765	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,055.17810	1,933.176	24.41	0.9235	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,150.50900	2,027.899	24.54	0.9324	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			30.77610	34.608	24.55	0.0667	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,160.07610	2,037.409	24.55	0.9333	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.70980	0.810	33.15	0.0018	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,920.00980	5,793.609	33.15	0.9982	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			71.04950	78.941	23.66	0.1370	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.12780	0.145	33.15	0.0004	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			7,019.42780	6,892.945	33.15	0.9996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			31.64830	35.595	24.53	0.0684	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,140.94830	2,018.395	24.53	0.9316	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			31.20900	35.099	24.54	0.0676	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.00000	352.702	20.03	0.3438	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			0.00000	1,113.702	20.03	0.6562	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,160.18250	1,262.474	18.17	0.7590	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			271.98250	243.175	18.17	0.2410	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			857.97580	940.984	18.53	0.6455	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			469.77580	421.684	18.53	0.3545	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			401.42970	443.571	20.18	0.3780	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,213.22970	1,124.271	20.18	0.6220	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			80.82440	86.919	24.40	0.0909	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,602.62440	3,477.619	24.40	0.9091	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			193.32580	213.858	22.05	0.2052	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,175.12580	2,064.558	22.05	0.7948	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			81.54940	87.741	24.36	0.0918	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,583.34940	3,458.441	24.36	0.9082	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			81.18640	87.329	24.38	0.0913	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,592.98640	3,468.029	24.38	0.9087	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			660.49750	711.525	19.64	0.4360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,377.19750	1,292.525	19.64	0.5640	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			213.82060	219.263	23.56	0.1574	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,850.52060	3,720.263	23.56	0.8426	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			213.33220	218.713	23.58	0.1570	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,860.03220	3,729.713	23.58	0.8430	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			212.84900	218.166	23.60	0.1565	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,869.54900	3,739.166	23.60	0.8435	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,722.50250	1,838.159	17.89	0.7954	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			289.20250	269.159	17.89	0.2046	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			359.49860	366.275	23.06	0.2091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,964.19860	3,828.375	23.06	0.7909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			360.60000	367.518	23.02	0.2099	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,945.30000	3,809.618	23.02	0.7901	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			360.04800	366.895	23.04	0.2095	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,954.74800	3,818.995	23.04	0.7905	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,600.96080	2,487.109	20.94	0.6290	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			783.25240	818.464	20.95	0.3701	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,608.85240	2,494.864	20.95	0.6299	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			787.47640	822.967	20.93	0.3718	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,593.07640	2,479.367	20.93	0.6282	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			785.36080	820.709	20.94	0.3710	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>9,552</b>
<b>Total € / R</b>												<b>156,700,869.40</b>	<b>10,437</b>	<b>175,293</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.47380		10.34340			0.0000	879,799.20	84	12,967
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.62840		10.49430			0.0000	30,259,054.80	2,847	8,560
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.80420		10.66710			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.96820		10.82690			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.16140		11.01880			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>31,138,854.00</b>	<b>2,931</b>	<b>21,618</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			96.44730	134.268	15.38	0.3743	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			413.04730	320.468	15.38	0.6257	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			94.10000	131.168	15.41	0.3676	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			420.70000	327.368	15.41	0.6324	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			91.80580	128.132	15.45	0.3610	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			428.40580	334.332	15.45	0.6390	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			50.57740	63.053	16.95	0.1260	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,516.27740	1,394.653	16.95	0.8740	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			51.93990	64.783	16.91	0.1290	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	13/03/2017	Foreign Exchange Option	11.94	Put			1,497.63990	1,376.383	16.91	0.8710	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			51.25450	63.913	16.93	0.1275	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,506.95450	1,385.513	16.93	0.8725	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			140.27340	163.585	16.72	0.2163	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,543.17340	1,429.385	16.72	0.7837	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			142.70290	166.428	16.69	0.2196	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,525.60290	1,412.228	16.69	0.7804	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			141.48130	165.000	16.70	0.2180	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,534.38130	1,420.800	16.70	0.7820	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,585.88350	1,477.670	16.96	0.7202	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			241.17930	274.060	16.97	0.2782	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,594.27930	1,485.860	16.97	0.7218	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			239.59020	272.264	16.99	0.2767	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,602.69020	1,494.064	16.99	0.7233	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			242.78350	275.870	16.96	0.2798	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,306.43220	1,211.196	16.59	0.6065	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			450.04070	497.906	16.57	0.3970	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,291.24070	1,196.506	16.57	0.6030	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			447.62910	495.246	16.58	0.3953	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,298.82910	1,203.846	16.58	0.6047	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			445.23220	492.596	16.59	0.3935	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>31,138,854.00</b>	<b>2,931</b>	<b>21,618</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.15630		10.05920			0.0000	58,815,133.30	5,791	15
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.33420		10.23480			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.53770		10.43590			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>58,815,133.30</b>	<b>5,791</b>	<b>15</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.68130	2.470	26.00	0.0087	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,453.48130	2,356.170	26.00	0.9913	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.67640	2.465	26.08	0.0086	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,463.47640	2,366.165	26.08	0.9914	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.67160	2.459	26.16	0.0086	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,473.47160	2,376.159	26.16	0.9914	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			21.12570	25.472	21.01	0.0503	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,516.32570	2,421.272	21.01	0.9497	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			20.90650	25.209	21.03	0.0498	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,526.10650	2,431.010	21.03	0.9502	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			20.68980	24.950	21.05	0.0494	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,535.88980	2,440.750	21.05	0.9506	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			184.10660	207.133	18.29	0.2482	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,478.20660	1,399.433	18.29	0.7518	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			182.62980	205.488	18.30	0.2465	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,486.72980	1,407.788	18.30	0.7535	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
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			181.16560	203.856	18.32	0.2449	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,495.26560	1,416.156	18.32	0.7551	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>58,815,133.30</b>	<b>5,791</b>	<b>15</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			835.78260		896.72490			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			13.93510		13.81420			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			14.24370		14.11860			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.60130		14.47160			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			11.63310	12.188	27.36	0.0262	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,877.43310	2,757.088	27.36	0.9738	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			11.58580	12.062	27.39	0.0259	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,887.38580	2,766.962	27.39	0.9741	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			11.53870	11.938	27.42	0.0257	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,897.33870	2,776.838	27.42	0.9743	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			83.83300	96.861	23.66	0.1084	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,015.23300	2,903.162	23.66	0.8916	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			83.14530	96.236	23.68	0.1078	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,024.54530	2,912.536	23.68	0.8922	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			82.46440	95.613	23.69	0.1071	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,033.86440	2,921.913	23.69	0.8929	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			450.73320	487.559	21.05	0.3352	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,849.13320	1,756.260	21.05	0.6648	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			448.75130	485.419	21.06	0.3340	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,857.15130	1,764.119	21.06	0.6660	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			446.77960	483.284	21.08	0.3327	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,865.17960	1,771.985	21.08	0.6673	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.00090		1.97230			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.02450		1.99470			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.04990		2.01970			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			8.81100	8.093	27.04	0.0133	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,785.81100	4,499.093	27.04	0.9867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			8.68640	7.944	27.44	0.0129	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,885.68640	4,598.944	27.44	0.9871	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			8.57260	7.808	27.83	0.0126	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,985.57260	4,698.808	27.83	0.9874	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			63.58430	83.117	22.88	0.0728	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,916.58430	4,638.117	22.88	0.9272	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			61.20780	80.576	23.06	0.0704	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,014.20780	4,735.576	23.06	0.9296	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			58.95070	78.161	23.24	0.0682	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,111.95070	4,833.161	23.24	0.9318	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,835.58530	2,604.917	19.30	0.7167	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			466.16790	542.866	19.12	0.3015	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,669.16790	2,443.866	19.12	0.6985	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			449.03000	522.935	19.21	0.2922	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,752.03000	2,523.935	19.21	0.7078	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			432.58530	503.917	19.30	0.2833	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			1.99670		1.96800			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,556.57480	1,289.639	21.78	0.8812	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			30.69770	48.863	22.06	0.1040	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,650.69770	1,381.863	22.06	0.8960	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			43.48610	65.670	21.50	0.1355	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,463.48610	1,198.670	21.50	0.8645	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			36.57480	56.639	21.78	0.1188	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			2.02220		2.00490			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.06440		2.04640			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,864.65400	4,692.918	30.10	0.9793	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			14.30730	15.597	29.32	0.0221	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,665.30730	4,493.597	29.32	0.9779	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			13.96920	15.245	29.71	0.0214	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,764.96920	4,593.245	29.71	0.9786	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			13.65400	14.918	30.10	0.0207	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			212.52740	243.669	19.04	0.2005	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,548.52740	2,399.669	19.04	0.7995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			243.59320	276.359	18.94	0.2222	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,379.59320	2,232.359	18.94	0.7778	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			227.59810	259.542	18.99	0.2111	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,463.59810	2,315.542	18.99	0.7889	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76430		1.73470			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79530		1.76480			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.82960		1.79840			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			8.58550	10.611	26.30	0.0194	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,861.58550	3,567.611	26.30	0.9806	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			8.35660	10.279	26.75	0.0186	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,961.35660	3,667.279	26.75	0.9814	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			8.14680	9.974	27.19	0.0179	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			4,061.14680	3,766.974	27.19	0.9821	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			132.19320	149.494	24.60	0.1244	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,884.19320	3,596.494	24.60	0.8756	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			129.06540	143.133	24.75	0.1194	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,981.06540	3,690.133	24.75	0.8806	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			126.10240	139.395	25.01	0.1159	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,078.10240	3,786.395	25.01	0.8841	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			549.72940	636.780	21.08	0.3452	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,365.72940	2,140.780	21.08	0.6548	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			588.55140	681.891	20.81	0.3658	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,204.55140	1,985.891	20.81	0.6342	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			568.73520	658.878	20.95	0.3553	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,284.73520	2,062.878	20.95	0.6447	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13360		0.13140			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13370		0.13090			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13230		0.13130			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.97180		9.85020			0.0000	747,885.00	75	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.11020		9.98510			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.26500		10.13850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>747,885.00</b>	<b>75</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			18.34740	26.976	18.96	0.0945	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,018.14740	905.176	18.96	0.9055	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			17.95280	26.282	18.98	0.0923	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,027.75280	914.482	18.98	0.9077	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			17.56760	25.605	19.01	0.0902	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,037.36760	923.805	19.01	0.9098	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			95.11230	115.645	18.02	0.2038	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,200.01230	1,095.445	18.02	0.7962	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			93.91910	114.278	18.04	0.2017	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,208.81910	1,104.078	18.04	0.7983	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			92.74110	112.856	18.06	0.1996	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,217.64110	1,112.656	18.06	0.8004	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			258.45830	295.184	17.31	0.3430	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,059.95830	970.184	17.31	0.6570	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			256.36520	292.802	17.33	0.3407	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,067.86520	977.802	17.33	0.6593	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			254.29050	290.438	17.34	0.3384	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,075.79050	985.438	17.34	0.6616	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>747,885.00</b>	<b>75</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30920		1.29120			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32670		1.30800			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33900		1.32040			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			1,088.00000	908.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			1,188.00000	1,008.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,288.00000	1,108.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,120.00000	933.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,220.00000	1,033.000		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			1,320.00000	1,133.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			696.00000	510.000		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			796.00000	610.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			596.00000	410.000		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			1.23950		1.23810			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24180		1.24050			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24430		1.24300			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			1.09720		1.10650			0.0000	10,549,578.00	9,615	4,207
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10160		1.11090			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.10660		1.11590			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,549,578.00</b>	<b>9,615</b>	<b>4,207</b>
<b>Total QUANTO € / \$</b>												<b>10,549,578.00</b>	<b>9,615</b>	<b>4,207</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,422.63000		23,117.17000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future			9.80580		9.68000			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.97410		9.84510			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>153</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			2.60920	2.996	24.24	0.0114	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,132.60920	2,007.196	24.24	0.9886	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			2.59940	2.982	24.32	0.0113	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,142.59940	2,017.182	24.32	0.9887	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			2.58980	2.968	24.40	0.0112	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,152.58980	2,027.168	24.40	0.9888	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			96.62720	118.666	18.82	0.2035	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,241.52720	1,134.566	18.82	0.7965	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			95.46810	117.258	18.84	0.2014	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,250.36810	1,143.158	18.84	0.7986	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			94.32200	115.867	18.86	0.1994	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,259.22200	1,151.767	18.86	0.8006	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>153</b>

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 Future			4.21830		4.20910			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.21000		4.19890			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.13560	1.136	28.28	0.0089	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,082.03560	1,072.836	28.28	0.9911	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.13510	1.136	28.48	0.0088	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,092.03510	1,082.836	28.48	0.9912	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.13480	1.135	28.68	0.0087	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,102.03480	1,092.835	28.68	0.9913	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			15.62130	17.316	17.68	0.0898	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			676.72130	667.316	17.68	0.9102	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			15.02160	16.677	17.70	0.0869	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			686.12160	676.677	17.70	0.9131	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			14.44380	16.061	17.72	0.0841	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			695.54380	686.061	17.72	0.9159	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			1.36720		1.36500			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32200		1.32500			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26600		1.27650			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>2,283,676,399.47</b>	<b>175,230</b>	<b>1,039,606</b>
<b>Total Options</b>												<b>304,705.85</b>	<b>1,500</b>	<b>2,408,554</b>
<b>Grand Total:</b>												<b>2,283,981,105.32</b>	<b>176,730</b>	<b>3,448,160</b>