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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/09/2016 Foreign Exchange Future			13.50050		13.65330			0.0000	6,750,250.00	500	0
\$ / R On 28/09/2016 Foreign Exchange Future			13.53240		13.65330			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.53240		13.65340			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.53250		13.65600			0.0000	37,254,972.50	2,753	403
\$ / R On 03/10/2016 Foreign Exchange Future			13.54020		13.66390			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.54280		13.66650			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.54540		13.66910			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.55060		13.67440			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.55830		13.68240			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.56340		13.68770			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.56600		13.69030			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.56860		13.69300			0.0000	3,975,599.80	293	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.58140		13.70630			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.58650		13.71160			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.59420		13.71950			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.59940		13.72480			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.60190		13.72750			0.0000	6,800,950.00	500	2,500
\$ / R On 28/10/2016 Foreign Exchange Future			13.60450		13.63440			0.0000	49,520,380.00	3,640	3,640
\$ / R On 07/11/2016 Foreign Exchange Future			13.63080		13.75680			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.63870		13.76480			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.65200		13.63240			0.0000	0.00	0	2,120

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 Future			13.65730		13.78350			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.68650		13.81280			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future			13.72350		13.84990			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.72610		13.85260			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.72880		13.85520			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.74190		13.86850			0.0000	1,153,275,215.60	83,924	481,753
\$ / R	On	13/01/2017	Foreign Exchange Future			13.80830		13.93540			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.84030		13.96770			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.96560		14.09420			0.0000	144,069,129.60	10,316	92,377
\$ / R	On	12/04/2017	Foreign Exchange Future			14.04540		14.17480			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.07990		14.20970			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.22600		14.35720			0.0000	709,094,970.00	49,845	148,994
\$ / R	On	12/07/2017	Foreign Exchange Future			14.28750		14.41930			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.47030		14.60370			0.0000	15,193,815.00	1,050	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.80880		14.94050			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.16020		15.28840			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.51160		15.63630			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,125,935,282.50</b>	<b>152,821</b>	<b>764,181</b>
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			0.23220	0.000	20.55	0.0000	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,036.93220	1,189.500	20.55	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.00710	0.000	40.66	0.0000	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,756.70710	4,877.600	40.66	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,853.30000	1,732.400	51.51	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	51.51	0.0000	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			195.47820	78.756	21.68	0.5859	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			42.17820	46.356	21.68	0.4141	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.01180	0.000	40.66	0.0000	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,596.71180	4,717.600	40.66	1.0000	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			117.59940	43.539	21.67	0.3136	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			104.19940	151.139	21.67	0.6864	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			9.42200	2.266	34.88	0.0151	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			853.42200	969.766	34.88	0.9849	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			2.76060	0.427	40.83	0.0029	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,346.76060	1,467.927	40.83	0.9971	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			1.07280	0.216	44.98	0.0014	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,645.07280	1,767.716	44.98	0.9986	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			19.24790	6.054	32.02	0.0388	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			613.24790	723.554	32.02	0.9612	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			9.27360	4.272	25.77	0.0255	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			795.37360	914.072	25.77	0.9745	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			5.81540	2.669	27.40	0.0159	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			951.91540	1,072.469	27.40	0.9841	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			3.86760	1.780	28.93	0.0105	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,099.96760	1,221.580	28.93	0.9895	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			121.01400	53.253	19.00	0.2679	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			207.11400	263.053	19.00	0.7321	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			15.58670	6.885	24.24	0.0409	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			651.68670	766.685	24.24	0.9591	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			7.27790	2.047	24.22	0.0131	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			940.77790	1,059.247	24.22	0.9869	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			6.35880	1.764	24.68	0.0112	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			989.85880	1,108.964	24.68	0.9888	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			114.19920	51.483	18.27	0.2414	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			255.09920	316.083	18.27	0.7586	0.00	0	5,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			314.96010	205.505	17.62	0.6335	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			75.86010	90.105	17.62	0.3665	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			229.76970	130.802	17.24	0.4883	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			120.66970	145.402	17.24	0.5117	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			130.48780	72.773	20.48	0.2651	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			306.08780	372.173	20.48	0.7349	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			126.93080	74.206	19.39	0.2540	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			344.53080	415.906	19.39	0.7460	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			52.59730	26.026	20.68	0.1046	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			620.19730	717.726	20.68	0.8954	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			21.39540	10.236	22.84	0.0435	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			948.99540	1,061.936	22.84	0.9565	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			136.30340	80.821	19.28	0.2721	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			323.90340	392.521	19.28	0.7279	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			26.45970	13.895	22.50	0.0540	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			948.75970	1,060.495	22.50	0.9460	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			43.51970	23.923	21.54	0.0866	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			793.21970	897.923	21.54	0.9134	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			2.98780	1.892	27.26	0.0074	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,999.98780	2,123.292	27.26	0.9926	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			125.54530	79.101	19.74	0.2379	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			432.54530	510.502	19.74	0.7621	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			48.90390	27.979	20.99	0.0884	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			922.60390	1,026.579	20.99	0.9116	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			204.42270	147.478	18.91	0.3439	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			362.82270	430.978	18.91	0.6561	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			454.87100	361.944	17.28	0.6292	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			135.37100	167.744	17.28	0.3708	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			369.38180	286.088	17.53	0.5429	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			189.88180	231.888	17.53	0.4571	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.16910	0.166	34.20	0.0005	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,045.36910	5,170.766	34.20	0.9995	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.14230	0.140	34.20	0.0004	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,125.34230	5,250.740	34.20	0.9996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,925.70270	1,800.706	19.92	0.9947	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.90270	1.306	19.92	0.0053	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			404.74260	319.621	17.52	0.5688	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	26/10/2016	Foreign Exchange Option	13.50	Put			179.94260	220.221	17.52	0.4312	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			3.34620	1.993	23.82	0.0067	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,415.84620	2,540.093	23.82	0.9933	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			130.17700	94.237	20.02	0.2171	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			652.67700	742.337	20.02	0.7829	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			40.97590	27.201	22.26	0.0722	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,273.47590	1,385.301	22.26	0.9278	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			34.81840	22.046	22.39	0.0601	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,367.31840	1,480.145	22.39	0.9399	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			575.65000	475.070	17.09	0.7120	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			98.15000	123.170	17.09	0.2880	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			0.00000	270.052	17.85	0.4960	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			0.00000	295.552	17.85	0.5040	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			13.18540	7.690	25.17	0.0189	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,556.38540	2,676.890	25.17	0.9811	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			12.18420	7.023	25.27	0.0173	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,615.38420	2,736.223	25.27	0.9827	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			81.00730	59.845	22.78	0.1206	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,274.20730	1,379.045	22.78	0.8794	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			456.36960	376.778	18.93	0.5303	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			291.56960	338.078	18.93	0.4697	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			212.43230	167.472	20.78	0.2838	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			697.63230	778.772	20.78	0.7162	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			0.00000	384.461	18.73	0.5231	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			0.00000	362.461	18.73	0.4769	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			51.10500	37.049	23.60	0.0716	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,867.60500	1,979.749	23.60	0.9284	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			7.86680	5.405	26.05	0.0121	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,314.36680	3,438.105	26.05	0.9879	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			691.25510	595.198	18.06	0.6812	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			167.75510	197.898	18.06	0.3188	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			590.28730	504.999	18.12	0.5875	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			277.48730	318.499	18.12	0.4125	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.27390	0.168	25.17	0.0005	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,587.47390	5,713.668	25.17	0.9995	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,022.65640	1,897.357	18.91	0.9739	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.85640	10.857	18.91	0.0261	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			217.04040	179.330	21.08	0.2413	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,117.14040	1,205.830	21.08	0.7587	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			308.40680	258.890	20.15	0.3267	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			825.80680	902.790	20.15	0.6733	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,282.93350	1,167.605	17.05	0.8616	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			67.73350	78.805	17.05	0.1384	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,274.40560	1,159.287	17.06	0.8593	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			69.20560	80.487	17.06	0.1407	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,265.90170	1,150.996	17.07	0.8570	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		70.70170	82.196	17.07	0.1430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.57670	0.317	27.88	0.0007	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,372.07670	7,498.417	27.88	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.53560	0.293	27.88	0.0006	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,432.03560	7,558.393	27.88	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.98710	0.563	27.88	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,932.48710	7,058.663	27.88	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.87430	0.494	27.88	0.0010	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,032.37430	7,158.594	27.88	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00030	0.000	27.88	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,071.50030	13,198.100	27.88	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		2.11900	1.271	27.88	0.0024	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,293.61900	6,419.371	27.88	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		1.79630	1.065	27.88	0.0021	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,433.29630	6,559.166	27.88	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.06090	0.029	27.88	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,141.56090	9,268.129	27.88	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		3.18700	1.964	27.88	0.0036	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,944.68700	6,070.064	27.88	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		2.70930	1.652	27.88	0.0031	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,084.20930	6,209.752	27.88	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.77410	0.434	27.88	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,132.27410	7,258.534	27.88	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		6.03040	3.879	27.88	0.0068	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,387.53040	5,511.979	27.88	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		3.61780	2.249	27.88	0.0041	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,835.11780	5,960.349	27.88	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		1.67290	0.988	27.88	0.0019	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,493.17290	6,619.088	27.88	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		8.14290	5.345	27.88	0.0091	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,119.64290	5,243.445	27.88	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		7.96500	5.221	27.88	0.0089	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,139.46500	5,263.321	27.88	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		2.32760	1.405	27.88	0.0027	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,213.82760	6,339.505	27.88	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		15.10190	10.334	27.88	0.0165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,556.60190	4,678.434	27.88	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		14.47220	9.875	27.88	0.0158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,595.97220	4,717.975	27.88	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		3.41550	2.115	27.88	0.0039	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,884.91550	6,010.215	27.88	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		21.81200	15.300	27.88	0.0234	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,213.31200	4,333.400	27.88	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		20.92430	14.637	27.88	0.0225	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,252.42430	4,372.737	27.88	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		6.74370	4.371	27.88	0.0076	0.00	0	26,053

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	19.15	Put			5,288.24370	5,412.471	27.88	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			26.96320	20.300	27.48	0.0304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,878.46320	3,998.400	27.48	0.9696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			23.20930	16.349	27.88	0.0248	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,154.70930	4,274.449	27.88	0.9752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			8.99050	5.941	27.88	0.0100	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,030.49050	5,154.041	27.88	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			30.34220	23.093	27.00	0.0346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,671.84220	3,791.193	27.00	0.9654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			27.87390	21.051	27.34	0.0315	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,819.37390	3,939.151	27.34	0.9685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			20.49310	14.315	27.88	0.0220	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,271.99310	4,392.415	27.88	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			41.28970	32.255	25.85	0.0480	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,172.78970	3,290.355	25.85	0.9520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			32.53400	24.915	26.73	0.0373	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,554.03400	3,673.015	26.73	0.9627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			22.50050	15.817	27.88	0.0241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,184.00050	4,303.917	27.88	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			43.73550	34.321	25.64	0.0510	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,085.23550	3,202.421	25.64	0.9490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			42.62600	33.383	25.73	0.0496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,124.12600	3,241.483	25.73	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			27.41310	20.671	27.41	0.0310	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,848.91310	3,968.771	27.41	0.9690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			48.24040	38.141	25.30	0.0565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,939.74040	3,056.241	25.30	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			47.92230	37.870	25.32	0.0561	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,949.42230	3,065.970	25.32	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			30.51700	23.238	26.98	0.0348	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,662.01700	3,781.338	26.98	0.9652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			56.69400	45.063	24.78	0.0663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,718.19400	2,833.163	24.78	0.9337	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			55.82530	44.403	24.83	0.0653	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,737.32530	2,852.503	24.83	0.9347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			42.35450	33.154	25.75	0.0493	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,133.85450	3,251.254	25.75	0.9507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			67.33770	53.688	24.34	0.0781	4,724,526.40	88,000	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,508.83770	2,621.788	24.34	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			62.73280	49.916	24.52	0.0730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,594.23280	2,708.016	24.52	0.9270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			46.06730	36.296	25.46	0.0538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,007.56730	3,124.396	25.46	0.9462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			86.34500	69.351	23.73	0.0989	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,217.84500	2,327.451	23.73	0.9011	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			78.99180	63.272	23.94	0.0909	0.00	0	7,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,320.49180	2,431.372	23.94	0.9091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			50.54420	40.101	25.14	0.0593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,872.04420	2,988.201	25.14	0.9407	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			100.88280	81.430	23.35	0.1145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,042.38280	2,149.530	23.35	0.8855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			97.61400	78.705	23.43	0.1110	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,079.11400	2,186.805	23.43	0.8890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			59.39500	47.191	24.65	0.0692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,660.89500	2,775.291	24.65	0.9308	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			123.17120	100.089	22.88	0.1378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,824.67120	1,928.189	22.88	0.8622	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			112.35900	91.016	23.10	0.1266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,923.85900	2,029.116	23.10	0.8734	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			73.48980	58.740	24.12	0.0849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,404.98980	2,516.840	24.12	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			142.12530	116.081	22.55	0.1573	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,673.62530	1,774.181	22.55	0.8427	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			132.84500	108.240	22.70	0.1478	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,744.34500	1,846.340	22.70	0.8522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			96.81350	78.040	23.45	0.1101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,088.31350	2,196.140	23.45	0.8899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			168.10610	138.450	22.15	0.1836	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,499.60610	1,596.550	22.15	0.8164	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			166.74500	137.230	22.17	0.1822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,508.24500	1,605.330	22.17	0.8178	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			101.71850	82.127	23.33	0.1153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,033.21850	2,140.227	23.33	0.8847	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			201.35800	167.233	21.66	0.2167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,312.85800	1,405.333	21.66	0.7833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			198.05920	164.397	21.71	0.2134	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,329.55920	1,422.496	21.71	0.7866	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			130.62780	106.369	22.74	0.1455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,762.12780	1,864.469	22.74	0.8545	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			233.80460	195.251	21.24	0.2478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,165.30460	1,253.351	21.24	0.7522	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			222.41220	185.390	21.38	0.2369	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,213.91220	1,303.491	21.38	0.7631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			157.34840	128.999	22.31	0.1726	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,568.84840	1,667.099	22.31	0.8274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			262.82300	220.480	20.92	0.2748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,054.32300	1,138.581	20.92	0.7252	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			256.30440	214.799	20.99	0.2688	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,077.80440	1,162.899	20.99	0.7312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			182.41970	150.980	21.94	0.1981	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,413.91970	1,509.080	21.94	0.8019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			313.46570	264.882	20.43	0.3203	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	14.45	Put			894.96570	972.982	20.43	0.6797	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			300.57760	253.537	20.55	0.3089	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			932.07760	1,011.637	20.55	0.6911	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			213.36910	177.580	21.50	0.2283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,254.86910	1,345.680	21.50	0.7717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			355.55700	301.983	20.08	0.3565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			787.05700	860.083	20.08	0.6435	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			346.71110	294.163	20.15	0.3490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			808.21110	882.263	20.15	0.6510	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			254.16810	212.941	21.01	0.2668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,085.66810	1,171.041	21.01	0.7332	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			386.67230	329.582	19.85	0.3824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			718.17230	787.682	19.85	0.6176	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			377.06760	321.048	19.92	0.3745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			738.56760	809.148	19.92	0.6255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			269.51320	226.319	20.85	0.2809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,031.01320	1,114.419	20.85	0.7191	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			420.42400	359.675	19.61	0.4097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			651.92400	717.775	19.61	0.5903	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			413.45430	353.449	19.66	0.4041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			664.95430	731.549	19.66	0.5959	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			343.81110	291.602	20.18	0.3465	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			815.31110	889.702	20.18	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			456.97700	392.438	19.38	0.4383	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			588.47700	650.538	19.38	0.5617	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			427.50580	366.007	19.57	0.4153	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			639.00580	704.107	19.57	0.5847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			370.79670	315.482	19.97	0.3693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			752.29670	823.582	19.97	0.6307	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			587.06830	509.260	18.70	0.5314	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			418.56830	467.360	18.70	0.4686	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			563.03220	487.189	18.79	0.5152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			444.53220	495.289	18.79	0.4848	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			393.20690	335.394	19.80	0.3878	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			704.70690	773.494	19.80	0.6122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			785.30630	693.482	18.06	0.6509	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			256.80630	291.582	18.06	0.3491	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			779.19170	687.744	18.08	0.6475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			260.69170	295.844	18.08	0.3525	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			423.95080	362.827	19.59	0.4125	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			645.45080	710.927	19.59	0.5875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			816.41280	722.710	17.98	0.6675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			237.91280	270.810	17.98	0.3325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			810.12040	716.791	17.99	0.6642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			241.62040	274.891	17.99	0.3358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			553.64820	478.892	18.84	0.5088	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			455.14820	506.992	18.84	0.4912	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			0.00000	1,100.391	17.33	0.8284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			0.00000	108.491	17.33	0.1716	5,608,984.70	51,700	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,016.90210	911.112	17.51	0.7600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			148.40210	169.212	17.51	0.2400	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			691.66080	605.992	18.35	0.5974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			323.16080	364.092	18.35	0.4026	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,346.88480	1,230.965	17.21	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			68.38480	79.065	17.21	0.1340	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			861.43130	765.149	17.85	0.6905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			212.93130	243.249	17.85	0.3095	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			803.86540	710.909	18.01	0.6608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			245.36540	279.009	18.01	0.3392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,086.86380	1,962.318	18.72	0.9601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.36380	20.418	18.72	0.0399	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,424.88930	1,307.289	17.15	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			56.38930	65.389	17.15	0.1152	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			118.51160	98.091	23.40	0.1197	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,353.11160	2,459.791	23.40	0.8803	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			574.30070	502.541	18.95	0.4811	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			588.90070	644.241	18.95	0.5189	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			559.81530	491.285	19.17	0.4546	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			692.11530	750.985	19.17	0.5454	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			169.12840	142.421	22.68	0.1594	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,091.42840	2,192.121	22.68	0.8406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			614.27300	548.076	19.49	0.4339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			920.07300	982.476	19.49	0.5661	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			534.50390	474.810	19.94	0.3869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,090.30390	1,159.210	19.94	0.6131	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			369.07300	325.772	21.28	0.2809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,614.87300	1,700.172	21.28	0.7191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			367.15310	324.053	21.30	0.2796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,622.95310	1,708.453	21.30	0.7204	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			726.28370	651.771	18.95	0.4957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			732.08370	786.171	18.95	0.5043	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			304.49610	266.056	21.84	0.2362	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,910.29610	2,000.456	21.84	0.7638	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			297.93780	260.196	21.90	0.2317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,943.73780	2,034.596	21.90	0.7683	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			390.94770	345.417	21.07	0.2956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,526.74770	1,609.817	21.07	0.7044	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			230.40450	200.161	22.64	0.1839	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,356.20450	2,454.561	22.64	0.8161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			175.33470	151.665	23.46	0.1431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,831.13470	2,936.065	23.46	0.8569	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			365.24820	322.222	21.32	0.2783	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	15.36	Put			1,631.04820	1,716.622	21.32	0.7217	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			140.77300	124.547	24.85	0.1164	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,356.57300	3,468.947	24.85	0.8836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			98.60810	81.172	26.94	0.0762	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,434.40810	4,545.572	26.94	0.9238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			288.39000	251.672	21.99	0.2251	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,994.19000	2,086.072	21.99	0.7749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			68.59740	55.523	26.94	0.0550	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,974.39740	5,089.923	26.94	0.9450	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			53.56820	42.863	26.94	0.0439	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,339.36820	5,457.263	26.94	0.9561	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			156.81710	138.416	24.08	0.1301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,062.61710	3,172.816	24.08	0.8699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			883.98090	798.975	18.35	0.5743	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			539.78090	583.375	18.35	0.4257	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.32930	10.001	26.94	0.0120	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,339.12930	7,464.401	26.94	0.9880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			97.99080	80.641	26.94	0.0758	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,443.79080	4,555.041	26.94	0.9242	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,971.68660	1,852.333	16.90	0.8924	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			77.48660	86.733	16.90	0.1076	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,336.35170	1,227.763	17.36	0.7482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			242.15170	262.163	17.36	0.2518	0.00	0	91,132
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			895.88280	814.055	18.67	0.5471	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			671.08280	718.655	18.67	0.4529	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			205.28590	183.940	23.73	0.1552	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,050.48590	3,158.540	23.73	0.8448	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			264.89640	235.493	22.98	0.1890	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,725.19640	2,825.593	22.98	0.8110	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			873.61970	795.368	18.91	0.5246	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			763.91970	815.468	18.91	0.4754	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			988.97310	911.812	18.91	0.5314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			861.77310	915.812	18.91	0.4686	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			584.05750	534.703	20.91	0.3461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,736.85750	1,818.703	20.91	0.6539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,040.28210	960.201	18.73	0.5522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			663.90870	709.107	18.36	0.4051	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			216.11840	194.115	26.06	0.1338	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,508.91840	4,618.115	26.06	0.8662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,673.17380	1,564.058	17.47	0.7517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			315.97380	338.058	17.47	0.2483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,736.98870	2,835.086	22.61	0.7719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			246.49570	226.608	25.04	0.1565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,939.29570	4,050.608	25.04	0.8435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,170.68500	1,083.685	18.29	0.6022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			643.48500	687.685	18.29	0.3978	0.00	0	2,280

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	13.87	Call			1,151.10870	1,065.107	18.36	0.5949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,012.58800	2,099.155	21.43	0.6929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			463.56340	422.458	21.76	0.2827	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,206.36340	2,296.458	21.76	0.7173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			131.31920	116.528	26.06	0.0873	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,484.11920	5,600.528	26.06	0.9127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			364.18870	331.086	22.61	0.2281	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,744.57710	1,826.598	20.93	0.6551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			579.50750	530.509	20.94	0.3437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,752.30750	1,834.509	20.94	0.6563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			240.84310	221.543	25.25	0.1527	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,033.64310	4,145.543	25.25	0.8473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			509.78800	465.155	21.43	0.3071	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,282.34980	1,351.591	19.91	0.5730	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			586.34410	536.818	20.89	0.3472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,729.14410	1,810.818	20.89	0.6528	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			435.49700	396.594	21.98	0.2676	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,338.29700	2,430.594	21.98	0.7324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			581.77710	532.598	20.93	0.3449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			793.08210	844.201	18.73	0.4478	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,010.02860	931.655	18.84	0.5400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			832.82860	885.655	18.84	0.4600	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			526.18100	480.508	21.32	0.3157	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,948.98100	2,034.508	21.32	0.6843	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			749.54980	687.591	19.91	0.4270	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,188.22620	1,103.495	18.51	0.5900	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			718.92620	765.995	18.51	0.4100	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			287.47920	267.522	24.74	0.1746	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,848.17920	3,960.022	24.74	0.8254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			466.23660	435.295	23.16	0.2469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,232.53660	3,334.995	23.16	0.7531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			464.92380	434.312	23.18	0.2464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,241.22380	3,344.012	23.18	0.7536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			463.62070	433.328	23.20	0.2458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,249.92070	3,353.028	23.20	0.7542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,136.41220	2,024.796	17.20	0.7968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			282.71220	304.496	17.20	0.2032	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,505.64010	1,410.034	18.18	0.6458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			651.94010	689.734	18.18	0.3542	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			711.80960	673.886	22.99	0.3150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,061.30960	3,155.086	22.99	0.6850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			710.08780	672.285	23.00	0.3144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,069.58780	3,163.485	23.00	0.6856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			708.37780	670.683	23.01	0.3137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,077.87780	3,171.883	23.01	0.6863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			988.80040	934.181	21.42	0.4177	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,048.30040	2,125.380	21.42	0.5823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			922.70540	882.478	23.14	0.3547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,144.30540	3,232.278	23.14	0.6453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			926.54370	886.103	23.11	0.3560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,128.14370	3,215.903	23.11	0.6440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			924.62170	884.288	23.12	0.3554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,136.22170	3,224.088	23.12	0.6446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,140.82320	1,099.262	23.19	0.3893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,204.52320	3,287.662	23.19	0.6107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,138.71920	1,097.263	23.20	0.3887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,212.41920	3,295.663	23.20	0.6113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,659.70380	2,553.520	18.76	0.7406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			663.40380	681.920	18.76	0.2594	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,142.93280	1,101.266	23.18	0.3899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,196.63280	3,279.666	23.18	0.6101	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,333,511.10</b>	<b>139,700</b>	<b>2,296,974</b>
<b>Total \$ / R</b>												<b>2,136,268,793.60</b>	<b>292,521</b>	<b>3,061,155</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.74190		13.86850			0.0000	1,360,448.10	99	352
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.96560		14.09420			0.0000	1,396,560.00	100	96
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.22600		14.35720			0.0000	697,074.00	49	42
<b>Total \$ / R MAXI Future</b>												<b>3,454,082.10</b>	<b>248</b>	<b>490</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			19,970.13000	16,580.838	21.68	0.2150	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			132,120.13000	141,390.838	21.68	0.7850	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			19,805.92090	16,439.646	21.71	0.2134	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			132,955.92090	142,249.646	21.71	0.7866	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			19,643.15760	16,299.943	21.73	0.2119	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			133,793.15760	143,109.943	21.73	0.7881	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			306,261.71460	317,281.558	24.08	0.8699	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,625.29190	13,792.539	24.10	0.1297	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			307,205.29190	318,232.539	24.10	0.8703	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,738.47680	13,890.675	24.05	0.1306	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			305,318.47680	316,330.675	24.05	0.8694	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,681.71460	13,841.558	24.08	0.1301	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			41,738.03720	37,992.726	22.13	0.2577	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			243,018.03720	252,392.726	22.13	0.7423	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			41,577.93920	37,845.144	22.14	0.2569	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			243,857.93920	253,245.144	22.14	0.7431	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			41,418.58590	37,698.652	22.15	0.2560	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			244,698.58590	254,098.652	22.15	0.7440	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>3,454,082.10</b>	<b>248</b>	<b>490</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	05/10/2016	Foreign Exchange Future			17.60100		17.72880			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.67950		17.80940			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			17.87850		18.00760			0.0000	51,311,295.00	2,870	70,252
£ / R	On	13/03/2017	Foreign Exchange Future			18.20360		18.33550			0.0000	0.00	0	3,580
£ / R	On	25/04/2017	Foreign Exchange Future			18.37160		18.50540			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.58350		18.71890			0.0000	0.00	0	13,275
£ / R	On	18/12/2017	Foreign Exchange Future			19.43150		19.56630			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>51,311,295.00</b>	<b>2,870</b>	<b>87,338</b>
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			297.77420	379.228	16.73	0.7620	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			106.57420	60.228	16.73	0.2380	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			34.56180	23.643	18.43	0.0600	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,445.16180	1,564.143	18.43	0.9400	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			0.00000	1,265.054	16.02	0.8116	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			0.00000	146.555	16.02	0.1884	307,764.45	2,100	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,100.58680	997.525	16.32	0.7219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			222.98680	249.025	16.32	0.2781	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			0.00000	887.199	16.45	0.6767	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,934.26220	9,062.665	28.71	0.9983	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,672.56110	4,798.512	26.01	0.9675	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			32.28470	28.326	27.63	0.0322	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,034.68470	5,159.826	27.63	0.9678	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			15.18070	10.780	28.71	0.0132	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,467.58070	6,592.280	28.71	0.9868	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.86220	1.165	28.71	0.0017	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,432.74990	3,557.684	20.76	0.9618	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			30.04850	26.944	25.92	0.0325	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,652.44850	4,778.444	25.92	0.9675	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			30.10470	26.978	25.96	0.0325	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,662.50470	4,788.478	25.96	0.9675	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			30.16110	27.012	26.01	0.0325	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			0.00000	308.700	16.45	0.3233	162,067.24	525	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			718.49150	635.607	16.80	0.5518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			460.89150	507.107	16.80	0.4482	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			436.50830	378.519	17.61	0.3795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			838.90830	910.019	17.61	0.6205	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			30.34990	26.184	20.76	0.0382	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			41.02990	28.468	20.26	0.0308	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,445.52990	5,564.868	20.26	0.9692	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			40.71460	28.245	20.26	0.0306	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,455.21460	5,574.645	20.26	0.9694	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			40.40040	28.023	20.26	0.0304	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,464.90040	5,584.423	20.26	0.9696	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,605.84800	5,725.839	23.82	0.9168	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			131.24800	117.439	23.82	0.0832	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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,301.10000	5,436.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,311.10000	5,446.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,321.10000	5,456.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			566.15610	544.931	24.49	0.2076	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,139.85610	6,253.431	24.49	0.7924	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			564.72130	543.545	24.49	0.2072	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,148.42130	6,262.045	24.49	0.7928	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			563.28980	542.162	24.49	0.2067	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,156.98980	6,270.662	24.49	0.7933	0.00	0	0
<b>Total £ / R Option</b>												<b>469,831.69</b>	<b>2,625</b>	<b>17,330</b>
<b>Total £ / R</b>												<b>51,781,126.69</b>	<b>5,495</b>	<b>104,668</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13744		0.13851			0.0000	0.00	0	11,449
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14025		0.14134			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14352		0.14464			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14664		0.14777			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,809</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	21.13	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,149.00000	27,256.200	21.13	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	21.13	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,149.00000	28,256.200	21.13	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	21.13	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,149.00000	29,256.200	21.13	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			770.40220	715.334	18.60	0.5307	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			636.80220	690.434	18.60	0.4693	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			410.86740	376.308	19.62	0.3299	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,277.26740	1,351.408	19.62	0.6701	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			211.41610	190.440	20.52	0.1895	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,077.81610	2,165.540	20.52	0.8105	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			466.28900	432.191	20.56	0.2971	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,002.48900	2,080.091	20.56	0.7029	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			286.31450	261.930	21.14	0.1977	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,822.51450	2,909.830	21.14	0.8023	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			744.76750	696.604	19.81	0.4297	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,280.96750	1,344.504	19.81	0.5703	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,210.52940	1,150.839	22.50	0.5037	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,433.42940	1,486.539	22.50	0.4963	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			868.36030	820.057	23.02	0.3937	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,091.26030	2,155.757	23.02	0.6063	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			619.89690	581.287	23.53	0.3016	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,842.79690	2,916.987	23.53	0.6984	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>0.00</b>	<b>0</b>	<b>12,809</b>
€ / R	On	30/09/2016	Foreign Exchange Future			15.15280		15.37900			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.36630		15.59470			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.44190		15.67050			0.0000	3,628,846.50	235	47,053
€ / R	On	13/03/2017	Foreign Exchange Future			15.75520		15.98870			0.0000	0.00	0	8,345
€ / R	On	19/06/2017	Foreign Exchange Future			16.12180		16.36020			0.0000	515,897,600.00	32,000	77,532
€ / R	On	18/09/2017	Foreign Exchange Future			16.47020		16.71430			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.89950		17.14230			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>519,526,446.50</b>	<b>32,235</b>	<b>133,464</b>
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			0.70420	0.103	39.17	0.0007	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,601.70420	1,827.303	39.17	0.9993	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			241.54660	183.194	19.41	0.2575	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			886.84660	1,056.894	19.41	0.7425	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			174.46940	138.534	20.71	0.1762	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,513.96940	1,706.634	20.71	0.8238	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			7.64260	5.756	25.88	0.0093	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,231.59870	6,459.649	25.88	0.9972	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			177.39850	140.968	20.68	0.1788	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,496.89850	1,689.068	20.68	0.8212	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,420.71760	1,610.144	20.51	0.8089	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			175.92650	139.786	20.69	0.1775	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,505.42650	1,697.886	20.69	0.8225	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,020.20270	1,190.601	19.57	0.7252	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			267.32550	213.479	19.76	0.2558	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,096.82550	1,271.579	19.76	0.7442	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			191.21760	152.044	20.51	0.1911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,137.14260	5,363.856	25.88	0.9907	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			2,09870	1,549	25.88	0.0028	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			290.70270	232.501	19.57	0.2748	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			182.48290	157.966	22.05	0.1405	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,903.78290	3,112.766	22.05	0.8595	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			184.36950	159.575	22.03	0.1418	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,885.66950	3,094.375	22.03	0.8582	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			183.42220	158.768	22.04	0.1412	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,894.72220	3,103.568	22.04	0.8588	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			350.05430	313.859	22.03	0.2020	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,179.85430	3,382.059	22.03	0.7980	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			348.85440	312.808	22.04	0.2014	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,188.65440	3,391.008	22.04	0.7986	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			351.26350	314.919	22.01	0.2026	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,171.06350	3,373.119	22.01	0.7974	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,286.50430	3,482.990	21.85	0.7478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			529.36910	481.914	21.86	0.2516	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,295.06910	3,491.715	21.86	0.7484	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			532.24480	484.464	21.84	0.2528	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,277.94480	3,474.265	21.84	0.7472	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			530.80430	483.190	21.85	0.2522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,062.69800	2,209.760	20.28	0.5729	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,142.09060	1,046.604	20.29	0.4263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,069.79060	2,217.104	20.29	0.5737	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,147.91420	1,051.932	20.27	0.4280	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,055.61420	2,202.432	20.27	0.5720	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,144.99800	1,049.260	20.28	0.4271	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,372</b>
<b>Total € / R</b>												<b>519,526,446.50</b>	<b>32,235</b>	<b>139,836</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.50600		10.57140			0.0000	357,204.00	34	12,668
AUS / R	On	13/03/2017	Foreign Exchange Future			10.65610		10.72230			0.0000	0.00	0	3,292
AUS / R	On	19/06/2017	Foreign Exchange Future			10.83120		10.89860			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.99570		11.06510			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.23160		11.29780			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>357,204.00</b>	<b>34</b>	<b>16,051</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			245.42270	213.731	14.11	0.4276	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			334.02270	367.731	14.11	0.5724	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			241.56010	210.225	14.14	0.4223	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			340.16010	374.225	14.14	0.5777	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			237.75030	206.772	14.16	0.4171	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			346.35030	380.772	14.16	0.5829	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			110.66680	96.482	16.33	0.1629	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,338.36680	1,390.382	16.33	0.8371	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			109.50100	95.444	16.34	0.1614	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,347.20100	1,399.344	16.34	0.8386	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			111.84780	97.532	16.31	0.1645	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,329.54780	1,381.432	16.31	0.8355	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,392.68830	1,441.414	16.48	0.7584	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			224.68130	205.754	16.45	0.2448	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,376.08130	1,424.554	16.45	0.7552	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			222.97930	204.178	16.46	0.2432	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,384.37930	1,432.978	16.46	0.7568	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			221.28830	202.614	16.48	0.2416	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			328.28760	307.609	16.55	0.2949	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,433.18760	1,481.909	16.55	0.7051	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			326.28950	305.725	16.56	0.2933	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,441.18950	1,490.025	16.56	0.7067	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			324.30490	303.853	16.58	0.2918	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,449.20490	1,498.154	16.58	0.7082	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,151.55760	1,189.780	16.34	0.5852	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			576.44310	548.606	16.35	0.4131	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,158.64310	1,197.006	16.35	0.5869	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			582.28840	554.169	16.33	0.4164	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,144.48840	1,182.569	16.33	0.5836	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			579.35760	551.380	16.34	0.4148	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>357,204.00</b>	<b>34</b>	<b>16,051</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.37060		10.53460			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.54670		10.71300			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.75250		10.92230			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			11.84910	8.160	19.35	0.0235	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,987.24910	2,147.560	19.35	0.9765	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			11.64280	8.090	19.39	0.0233	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,997.04280	2,157.490	19.39	0.9767	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			11.44040	8.022	19.43	0.0230	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,006.84040	2,167.422	19.43	0.9770	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			61.41030	48.471	19.11	0.0821	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,078.41030	2,231.771	19.11	0.9179	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			60.85800	48.146	19.14	0.0816	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,087.85800	2,241.446	19.14	0.9184	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			60.31130	47.826	19.17	0.0810	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,097.31130	2,251.126	19.17	0.9190	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			318.21580	268.729	16.84	0.2965	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,125.91580	1,246.229	16.84	0.7035	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			316.00840	266.850	16.86	0.2947	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,133.70840	1,254.350	16.86	0.7053	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			313.82160	264.989	16.88	0.2929	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,141.52160	1,262.489	16.88	0.7071	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			682.16850		682.16850			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		42.60880			0.0000	0.00	0	30,000
<b>Total CF CANDO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.20010		14.40200			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.50840		14.71370			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.86920		15.07960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			50.22950	35.560	21.17	0.0599	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,348.22950	2,535.460	21.17	0.9401	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			51.43950	36.426	21.15	0.0612	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,329.43950	2,516.326	21.15	0.9388	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			50.83160	35.991	21.16	0.0605	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,338.83160	2,525.890	21.16	0.9395	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			189.59100	156.349	21.72	0.1508	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,545.89100	2,717.949	21.72	0.8492	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			191.71310	158.130	21.70	0.1523	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,528.01310	2,699.730	21.70	0.8477	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			190.64870	157.236	21.71	0.1515	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,536.94870	2,708.837	21.71	0.8485	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			690.77470	612.408	20.01	0.3805	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,501.17470	1,633.208	20.01	0.6195	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			696.34260	617.411	19.98	0.3830	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,486.74260	1,618.211	19.98	0.6170	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			693.55490	614.904	19.99	0.3818	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,493.95490	1,625.704	19.99	0.6182	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04780		2.06450			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07290		2.08760			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09990		2.11300			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,089.89800	4,247.057	20.77	0.9674	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			39.46610	27.884	20.41	0.0364	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,894.46610	4,049.884	20.41	0.9636	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			37.09940	26.420	20.59	0.0344	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,992.09940	4,148.420	20.59	0.9656	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			34.89800	25.057	20.77	0.0326	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,072.34250	4,199.700	19.87	0.8974	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			141.88630	124.564	20.02	0.0992	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,165.88630	4,295.564	20.02	0.9008	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			135.74580	120.628	20.17	0.0960	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,259.74580	4,391.628	20.17	0.9040	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			148.34250	128.700	19.87	0.1026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			815.47620	754.074	18.19	0.3672	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,085.47620	2,155.074	18.19	0.6328	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			788.67100	728.856	18.27	0.3573	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,158.67100	2,229.856	18.27	0.6427	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			762.77950	704.532	18.35	0.3476	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,232.77950	2,305.532	18.35	0.6524	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.04150		2.05880			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	2.13	Call			313.26280	250.288	17.22	0.2869	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,025.26280	1,135.288	17.22	0.7131	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			370.34360	298.532	16.93	0.3306	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			882.34360	983.532	16.93	0.6694	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			340.71920	273.414	17.07	0.3082	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			952.71920	1,058.414	17.07	0.6918	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			2.07320		2.10450			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11570		2.14780			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			43.17980	33.643	20.66	0.0420	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,698.17980	4,001.643	20.66	0.9580	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			40.10620	33.827	21.06	0.0415	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,795.10620	4,101.827	21.06	0.9585	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			37.26240	34.032	21.46	0.0411	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,892.26240	4,202.032	21.46	0.9589	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,662.71710	1,878.454	16.87	0.6989	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			516.16350	415.132	16.98	0.2892	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,738.16350	1,958.132	16.98	0.7108	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			492.76040	395.814	17.08	0.2778	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,814.76040	2,038.814	17.08	0.7222	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			540.71710	435.454	16.87	0.3011	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			1.77350		1.78970			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80370		1.82000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83840		1.85500			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			74.88000	57.809	24.10	0.0674	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,377.88000	3,522.809	24.10	0.9326	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			70.41130	54.079	24.24	0.0634	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,473.41130	3,619.079	24.24	0.9366	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			66.24100	50.612	24.38	0.0596	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,569.24100	3,715.612	24.38	0.9404	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			242.99530	204.377	22.81	0.1513	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,442.99530	3,567.377	22.81	0.8487	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			233.86170	196.281	22.94	0.1458	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,533.86170	3,659.281	22.94	0.8542	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			228.03190	191.195	23.15	0.1417	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,628.03190	3,754.195	23.15	0.8583	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			848.81560	775.155	20.06	0.3862	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,898.81560	1,991.155	20.06	0.6138	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			822.85650	750.904	20.19	0.3760	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,972.85650	2,066.904	20.19	0.6240	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			797.85510	727.566	20.31	0.3661	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,047.85510	2,143.566	20.31	0.6339	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13340		0.13470			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13300		0.13480			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13360		0.13490			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			9.98570		10.04370			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.11940		10.17750			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.27600		10.33500			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			82.24370	69.606	17.21	0.1659	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			888.54370	933.906	17.21	0.8341	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			80.91870	68.440	17.24	0.1635	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			897.21870	942.740	17.24	0.8365	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			79.61500	67.294	17.26	0.1611	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			905.91500	951.594	17.26	0.8389	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			160.97390	145.993	17.13	0.2272	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,093.47390	1,136.593	17.13	0.7728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			164.26920	149.092	17.09	0.2313	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,076.76920	1,119.692	17.09	0.7687	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			162.61270	147.566	17.11	0.2293	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,085.11270	1,128.166	17.11	0.7707	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			349.89680	326.959	16.70	0.3561	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			954.89680	990.959	16.70	0.6439	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			347.30920	324.516	16.72	0.3539	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			962.30920	998.516	16.72	0.6461	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			344.74200	322.097	16.74	0.3518	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			969.74200	1,006.097	16.74	0.6482	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31330		1.32290			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32580		1.33470			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34120		1.35000			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			771.00000	867.000		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			871.00000	967.000		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			971.00000	1,067.000		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			853.00000	942.000		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			953.00000	1,042.000		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			1,053.00000	1,142.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			300.00000	388.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			400.00000	488.000		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			500.00000	588.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30100		1.29850			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30350		1.30090			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30630		1.30380			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12370		1.12990			0.0000	0.00	0	13,266
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12810		1.13440			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.13330		1.13950			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>13,266</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>13,266</b>
RAIN	On	19/12/2016	Foreign Exchange Future		24,067.72000		24,327.31000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future		10.09710		10.20500			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future		10.26570		10.37390			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call		23.83160	15.733	18.76	0.0439	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,628.83160	1,728.633	18.76	0.9561	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		23.41850	15.434	18.78	0.0432	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,638.41850	1,738.334	18.78	0.9568	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		23.01300	15.142	18.79	0.0424	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,648.01300	1,748.042	18.79	0.9576	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		239.49490	202.036	16.74	0.2927	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		855.59490	926.336	16.74	0.7073	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		237.18660	200.024	16.76	0.2903	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		863.28660	934.324	16.76	0.7097	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		234.90140	198.033	16.79	0.2878	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		871.00140	942.333	16.79	0.7122	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Future		4.53730		4.58250			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future		4.53670		4.58170			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		8.04270	5.889	17.84	0.0391	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put		715.54270	758.589	17.84	0.9609	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call		7.76880	5.687	17.91	0.0378	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put		725.26880	768.387	17.91	0.9622	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call		7.50530	5.492	17.97	0.0366	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			735.00530	778.192	17.97	0.9634	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			85.33750	71.081	15.05	0.2659	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			363.63750	394.381	15.05	0.7341	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			83.13020	69.171	15.09	0.2600	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			371.43020	402.471	15.09	0.7400	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			80.97870	67.312	15.13	0.2542	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			379.27870	410.612	15.13	0.7458	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			1.32300		1.32580			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.28950		1.28500			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.23010		1.23050			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>2,700,584,310.10</b>	<b>188,208</b>	<b>1,092,707</b>
<b>Total Options</b>												<b>10,803,342.79</b>	<b>142,325</b>	<b>2,320,676</b>
<b>Grand Total:</b>												<b>2,711,387,652.89</b>	<b>330,533</b>	<b>3,413,383</b>