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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2016 Foreign Exchange Future			14.37400		14.35600			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.26170		14.35600			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.26170		14.35600			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			14.27330		14.36910			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			14.27870		14.37450			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.28720		14.38300			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.29290		14.38860			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.29570		14.39140			0.0000	0.00	0	2,437
\$ / R On 28/10/2016 Foreign Exchange Future			14.29850		14.39420			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.30990		14.40550			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.32680		14.42240			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.33530		14.43080			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.34940		14.44490			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.35220		14.44770			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.35500		14.45050			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.38550		14.48130			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			14.42430		14.52050			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.42710		14.52330			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.42990		14.52620			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.43270		14.52910			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.44410		14.54060			0.0000	1,561,782,756.60	108,126	409,792

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Future			14.44980		14.54640			0.0000	0.00	0	720
\$ / R	On	29/12/2016	Foreign Exchange Future			14.47260		14.56940			0.0000	0.00	0	790
\$ / R	On	13/01/2017	Foreign Exchange Future			14.51520		14.61270			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.54930		14.64670			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.68280		14.78000			0.0000	122,395,820.80	8,336	104,801
\$ / R	On	12/04/2017	Foreign Exchange Future			14.76790		14.86510			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.80490		14.90240			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.96150		15.06000			0.0000	8,677,670.00	580	149,121
\$ / R	On	12/07/2017	Foreign Exchange Future			15.02700		15.12600			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.22230		15.32280			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.53320		15.63510			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.86610		15.96590			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.19890		16.29670			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,692,856,247.40</b>	<b>117,042</b>	<b>692,419</b>
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			20.94650	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			274.94650	236.000	25.00	1.0000	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			71.38110	28.007	30.23	0.2185	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			155.38110	206.307	30.23	0.7815	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			386.58610	297.842	30.21	0.7993	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			30.58610	36.142	30.21	0.2007	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			2.71800	1.169	51.70	0.0067	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,336.71800	1,429.469	51.70	0.9933	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			102.98300	82.995	25.10	0.2762	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			313.88300	389.696	25.10	0.7238	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			541.35540	465.580	22.40	0.8004	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			36.85540	56.880	22.40	0.1996	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			995.96760	902.883	23.05	0.9400	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			12.96760	15.683	23.05	0.0600	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			861.08900	768.951	21.72	0.9167	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			18.08900	21.751	21.72	0.0833	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.23040	1.347	50.90	0.0032	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,462.63040	4,558.447	50.90	0.9968	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,588.77990	2,493.166	32.14	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.17990	0.266	32.14	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			910.51520	820.906	22.47	0.9064	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			21.91520	28.006	22.47	0.0936	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.42190	1.548	50.90	0.0036	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,382.82190	4,478.648	50.90	0.9964	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			77.00240	65.375	25.93	0.1674	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			745.60240	829.675	25.93	0.8326	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			6.68550	6.917	29.36	0.0223	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,755.28550	1,851.217	29.36	0.9777	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,154.55680	1,062.903	24.05	0.9432	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			13.15680	17.203	24.05	0.0568	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			336.32280	287.695	22.89	0.5367	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	27/10/2016	Foreign Exchange Option	14.25	Put			194.92280	241.995	22.89	0.4633	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			93.49880	80.111	25.65	0.1983	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			662.09880	744.411	25.65	0.8017	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			798.64360	713.850	21.36	0.8629	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			34.44360	45.350	21.36	0.1371	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			816.11450	733.092	20.36	0.8521	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			40.61450	53.192	20.36	0.1479	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			712.36290	637.235	20.59	0.8029	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			56.86290	77.335	20.59	0.1971	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			21.13500	18.926	28.46	0.0437	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,958.73500	2,052.126	28.46	0.9563	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			174.87730	152.938	24.86	0.2714	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			702.47730	776.138	24.86	0.7286	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			23.37250	20.820	28.34	0.0476	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,900.97250	1,994.020	28.34	0.9524	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			509.30080	455.103	22.16	0.5947	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			228.50080	269.803	22.16	0.4053	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			230.64380	202.991	23.96	0.3305	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			599.84380	667.691	23.96	0.6695	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			601.83460	541.494	21.88	0.6608	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			97.79390	123.002	21.42	0.2355	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			272.60320	317.962	22.34	0.4498	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			378.16190	334.999	22.68	0.4847	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			347.36190	399.699	22.68	0.5153	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			898.08570	821.790	21.18	0.8191	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			67.28570	86.490	21.18	0.1809	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			778.59390	708.302	21.42	0.7645	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			171.03460	206.194	21.88	0.3392	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			538.98830	482.745	22.06	0.6169	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			208.18830	247.445	22.06	0.3831	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			741.07570	672.716	21.51	0.7447	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			110.27570	137.416	21.51	0.2553	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			453.40320	403.262	22.34	0.5502	0.00	0	30,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			895.77420	822.688	20.68	0.8014	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			80.87420	103.288	20.68	0.1986	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			726.64810	664.483	21.07	0.7148	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			138.94810	172.283	21.07	0.2852	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			15.85180	13.194	28.35	0.0278	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,655.35180	2,748.194	28.35	0.9722	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,223.41770	1,138.843	20.16	0.9006	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			32.91770	43.843	20.16	0.0994	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			102.16260	92.266	25.46	0.1586	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,251.66260	1,337.266	25.46	0.8414	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.74440	1.234	29.50	0.0028	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,919.44440	5,015.734	29.50	0.9972	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,684.57140	2,590.601	24.70	0.9887	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	28/11/2016	Foreign Exchange Option	11.80	Put			3.27140	5.101	24.70	0.0113	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,059.67140	988.304	19.97	0.8218	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			78.37140	102.804	19.97	0.1782	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			399.11070	381.908	22.24	0.4207	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			628.61070	707.608	22.24	0.5793	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			562.78820	534.566	21.36	0.5355	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			409.48820	477.466	21.36	0.4645	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,909.44630	1,822.316	20.90	0.9416	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.24630	32.416	20.90	0.0584	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,899.82130	1,812.819	20.87	0.9408	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.62130	32.919	20.87	0.0592	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,890.20140	1,803.329	20.84	0.9399	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			24.00140	33.429	20.84	0.0601	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			818.36200	775.767	21.00	0.6667	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			239.26200	293.067	21.00	0.3333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,788.90280	1,884.433	25.46	0.8387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			118.07510	117.471	25.68	0.1490	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,887.47510	1,983.371	25.68	0.8510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			109.52540	109.173	25.86	0.1396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,968.92540	2,065.073	25.86	0.8604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			172.05850	169.968	24.77	0.2057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,491.45850	1,585.868	24.77	0.7943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			153.37220	151.550	25.06	0.1862	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,612.77220	1,707.450	25.06	0.8138	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			139.72300	138.400	25.28	0.1721	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,709.12300	1,804.300	25.28	0.8279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			180.80130	178.313	24.63	0.2145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,440.20130	1,534.213	24.63	0.7855	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			179.31190	176.893	24.65	0.2130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,448.71190	1,542.793	24.65	0.7870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			173.48370	171.330	24.74	0.2071	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,482.88370	1,577.230	24.74	0.7929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			232.13010	227.078	23.93	0.2639	0.00	0	53,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,191.53010	1,282.978	23.93	0.7361	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			218.92510	214.566	24.09	0.2515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,248.32510	1,340.466	24.09	0.7485	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			199.73360	196.342	24.35	0.2331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,339.13360	1,432.242	24.35	0.7669	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			279.20220	271.552	23.42	0.3065	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,018.60220	1,107.452	23.42	0.6935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			252.43650	246.284	23.70	0.2826	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,111.83650	1,202.184	23.70	0.7174	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			236.05250	230.792	23.89	0.2675	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,175.45250	1,266.692	23.89	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			324.67060	314.557	23.01	0.3455	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			884.07060	970.457	23.01	0.6545	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			298.56380	289.850	23.24	0.3233	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			957.96380	1,045.750	23.24	0.6767	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			296.07210	287.497	23.26	0.3212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			965.47210	1,053.397	23.26	0.6788	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			380.62480	367.524	22.58	0.3909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			750.02480	833.424	22.58	0.6091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			358.99430	347.071	22.74	0.3737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			798.39430	882.971	22.74	0.6263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			353.03560	341.433	22.78	0.3689	761,396.48	2,230	12,829
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			812.43560	897.333	22.78	0.6311	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			453.24960	436.020	22.11	0.4458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			612.64960	691.920	22.11	0.5542	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			417.16730	402.020	22.34	0.4191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			676.56730	757.920	22.34	0.5809	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			396.83800	382.838	22.47	0.4035	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			716.23800	798.738	22.47	0.5965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			480.21730	461.396	21.95	0.4651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			569.61730	647.296	21.95	0.5349	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			468.48400	450.357	22.02	0.4568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			587.88400	666.257	22.02	0.5432	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			457.01580	439.565	22.09	0.4485	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			606.41580	685.465	22.09	0.5515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			535.03790	512.149	21.66	0.5022	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			494.43790	568.049	21.66	0.4978	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			530.53560	508.072	21.69	0.4993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			499.93560	573.972	21.69	0.5007	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			492.21740	472.683	21.89	0.4735	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			551.61740	628.583	21.89	0.5265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			611.44700	582.976	21.37	0.5496	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			410.84700	478.876	21.37	0.4504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			581.82610	555.248	21.47	0.5316	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			441.22610	511.148	21.47	0.4684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			558.03100	532.975	21.55	0.5168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			467.43100	538.875	21.55	0.4832	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			658.10710	626.664	21.21	0.5767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			367.50710	432.564	21.21	0.4233	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			631.85370	602.081	21.30	0.5616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			391.25370	457.981	21.30	0.4384	510,648.93	1,115	4,215
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			616.49970	587.706	21.35	0.5526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			405.89970	473.606	21.35	0.4474	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			696.26870	662.416	21.10	0.5980	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			335.66870	398.316	21.10	0.4020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			685.19740	652.041	21.13	0.5919	326,020.65	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			344.59740	407.941	21.13	0.4081	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			668.84200	636.720	21.18	0.5828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			358.24200	422.620	21.18	0.4172	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	14.09	Call		747.76970	710.691	20.95	0.6254	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		297.16970	356.592	20.95	0.3746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		741.91310	705.198	20.96	0.6224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		301.31310	361.098	20.96	0.3776	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		730.29720	694.308	21.00	0.6163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		309.69720	370.208	21.00	0.3837	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		802.02570	761.603	20.79	0.6528	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		261.42570	317.503	20.79	0.3472	0.00	0	141,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		771.54360	732.992	20.88	0.6376	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		280.94360	338.892	20.88	0.3624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		753.66270	716.218	20.93	0.6285	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		293.06270	352.118	20.93	0.3715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,004.87800	951.644	20.35	0.7409	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		164.27800	207.544	20.35	0.2591	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		968.29090	916.964	20.37	0.7271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		177.69090	222.864	20.37	0.2729	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		953.86450	903.769	20.41	0.7213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		183.26450	229.669	20.41	0.2787	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,288.72910	1,222.268	20.16	0.8308	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		88.12910	118.168	20.16	0.1692	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,280.39790	1,214.284	20.16	0.8286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		89.79790	120.184	20.16	0.1714	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,158.34990	1,097.614	20.24	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		117.74990	153.514	20.24	0.2069	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,330.73650	1,262.559	20.13	0.8418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		80.13650	108.459	20.13	0.1582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,322.29010	1,254.452	20.14	0.8396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		81.69010	110.352	20.14	0.1604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,313.86510	1,246.370	20.14	0.8374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		83.26510	112.270	20.14	0.1626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,822.17540	1,737.693	20.56	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		31.57540	43.593	20.56	0.0735	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,974.97380	1,888.163	20.94	0.9413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		24.37380	34.063	20.94	0.0587	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,587.44910	1,507.506	19.98	0.8970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		46.84910	63.406	19.98	0.1030	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,390.48560	1,319.976	20.10	0.8564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		69.88560	95.876	20.10	0.1436	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,746.93440	2,653.435	22.77	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		6.33440	9.335	22.77	0.0176	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		2,061.62620	1,973.680	21.14	0.9484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		21.02620	29.581	21.14	0.0516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.22900	0.239	31.96	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,469.62900	8,566.139	31.96	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00150	0.002	31.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,399.40150	12,495.902	31.96	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			2.43290	2.434	31.96	0.0041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,461.83290	6,558.334	31.96	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.85350	1.862	31.96	0.0032	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,701.25350	6,797.762	31.96	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.73080	1.741	31.96	0.0030	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,761.13080	6,857.641	31.96	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			4.94940	4.899	31.96	0.0078	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,824.34940	5,920.799	31.96	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.04490	3.036	31.96	0.0050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,262.44490	6,358.936	31.96	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.72250	2.719	31.96	0.0045	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,362.12250	6,458.619	31.96	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			6.70310	6.605	31.96	0.0102	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,546.10310	5,642.505	31.96	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			6.14960	6.067	31.96	0.0094	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,625.54960	5,721.967	31.96	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			5.28380	5.225	31.96	0.0082	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,764.68380	5,861.125	31.96	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			9.52500	9.341	31.96	0.0139	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,218.92500	5,315.241	31.96	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			8.94010	8.775	31.96	0.0132	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,278.34010	5,374.675	31.96	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			7.70440	7.577	31.96	0.0115	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,417.10440	5,513.477	31.96	0.9885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			17.72160	17.240	31.96	0.0241	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,627.12160	4,723.140	31.96	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			16.00620	15.591	31.96	0.0220	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,725.40620	4,821.491	31.96	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			10.03980	9.839	31.96	0.0146	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,169.43980	5,265.739	31.96	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			22.87740	22.323	31.96	0.0303	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,372.27740	4,468.223	31.96	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			21.03660	20.423	31.96	0.0280	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,460.43660	4,556.323	31.96	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			20.61860	20.022	31.96	0.0275	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,480.01860	4,575.922	31.96	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			32.64540	33.663	29.99	0.0458	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,612.04540	3,709.563	29.99	0.9542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			28.31520	29.155	30.83	0.0395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,897.71520	3,995.055	30.83	0.9605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			27.78780	28.604	30.94	0.0387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,937.18780	4,034.504	30.94	0.9613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			34.19300	35.270	29.72	0.0480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,523.59300	3,621.170	29.72	0.9520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			33.66510	34.722	29.81	0.0473	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,553.06510	3,650.622	29.81	0.9527	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	18.10	Call			32.98040	34.011	29.93	0.0463	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,592.38040	3,689.911	29.93	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			41.11990	42.432	28.74	0.0580	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,190.51990	3,288.332	28.74	0.9420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			40.43170	41.722	28.83	0.0570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,219.83170	3,317.622	28.83	0.9430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			34.73320	35.829	29.64	0.0488	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,494.13320	3,591.729	29.64	0.9512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			45.89200	47.341	28.19	0.0647	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,005.29200	3,103.242	28.19	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			45.62190	47.064	28.22	0.0643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,015.02190	3,112.964	28.22	0.9357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			41.82570	43.159	28.65	0.0590	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,161.22570	3,259.059	28.65	0.9410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			69.31300	69.858	26.97	0.0933	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,488.71300	2,585.758	26.97	0.9067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			67.13610	67.713	27.05	0.0906	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,526.53610	2,623.613	27.05	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			49.49300	50.542	27.87	0.0690	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,898.89300	2,996.442	27.87	0.9310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			76.94470	77.363	26.71	0.1024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,366.34470	2,463.263	26.71	0.8976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			72.14480	72.645	26.87	0.0967	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,441.54480	2,538.545	26.87	0.9033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			69.86920	70.405	26.95	0.0939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,479.26920	2,576.305	26.95	0.9061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			86.21400	86.448	26.43	0.1132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,235.61400	2,332.348	26.43	0.8868	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			81.43550	81.767	26.57	0.1076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,300.83550	2,397.667	26.57	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			80.77700	81.122	26.59	0.1069	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,310.17700	2,407.022	26.59	0.8931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			103.33310	103.152	26.00	0.1327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,032.73310	2,129.052	26.00	0.8673	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			98.32600	98.276	26.12	0.1271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,087.72600	2,184.176	26.12	0.8729	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			96.71620	96.706	26.16	0.1253	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,106.11620	2,202.606	26.16	0.8747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			129.50280	128.533	25.46	0.1613	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			688.83240	656.235	21.09	0.5899	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			352.43240	416.435	21.09	0.4101	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			592.63030	568.827	21.09	0.5230	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			483.23030	556.227	21.09	0.4770	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			192.07640	192.789	24.17	0.2050	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,749.37640	1,847.589	24.17	0.7950	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			933.29860	891.194	19.69	0.6734	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	13/01/2017	Foreign Exchange Option	13.95	Put			270.59860	325.994	19.69	0.3266	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			893.01860	856.862	19.78	0.6364	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			346.31860	407.562	19.78	0.3636	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			270.58710	269.126	23.32	0.2603	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,513.88710	1,609.826	23.32	0.7397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,081.15980	1,044.993	19.35	0.6506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			401.15980	462.193	19.35	0.3494	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			921.16260	892.452	19.85	0.5855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			541.16260	609.652	19.85	0.4145	3,520,132.38	5,774	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			804.54800	781.199	20.27	0.5329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			674.54800	748.399	20.27	0.4671	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			588.24210	574.667	21.30	0.4217	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,038.24210	1,121.867	21.30	0.5783	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			554.62610	542.390	21.50	0.4027	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,114.62610	1,199.590	21.50	0.5973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			551.67370	539.554	21.51	0.4010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,121.67370	1,206.754	21.51	0.5990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			548.73810	536.729	21.53	0.3993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,128.73810	1,213.929	21.53	0.6007	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			458.96740	450.838	22.17	0.3458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,378.96740	1,468.038	22.17	0.6542	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			449.61820	441.834	22.25	0.3400	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,409.61820	1,499.034	22.25	0.6600	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			435.99940	428.713	22.36	0.3314	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,455.99940	1,545.913	22.36	0.6686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			353.07960	347.771	23.14	0.2769	1,956,557.96	5,626	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,793.07960	1,884.971	23.14	0.7231	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			268.65580	265.565	23.97	0.2194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,238.65580	2,332.765	23.97	0.7806	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			236.61830	234.633	24.36	0.1967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,456.61830	2,551.833	24.36	0.8033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			202.84470	201.922	24.84	0.1719	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,732.84470	2,829.122	24.84	0.8281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			133.08130	135.737	27.38	0.1154	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,783.08130	3,882.937	27.38	0.8846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			132.70790	135.366	27.40	0.1150	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,792.70790	3,892.566	27.40	0.8850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			114.67330	117.412	28.84	0.0982	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,334.67330	4,434.612	28.84	0.9018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			100.11420	97.179	29.09	0.0831	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,700.11420	4,794.379	29.09	0.9169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,882.76930	1,813.187	18.41	0.8608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			102.76930	130.387	18.41	0.1392	733,557.82	5,626	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,305.28500	1,256.585	18.94	0.7251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			275.28500	323.785	18.94	0.2749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			27.85220	27.320	29.09	0.0276	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,667.85220	6,764.520	29.09	0.9724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,605.34660	2,518.908	17.96	0.9512	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			25.34660	36.108	17.96	0.0488	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,286.50520	1,243.707	18.96	0.6888	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			371.40520	425.807	18.96	0.3112	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			305.56130	301.298	23.99	0.2257	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,460.46130	2,553.398	23.99	0.7743	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			391.88730	384.707	23.33	0.2708	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,159.48730	2,249.807	23.33	0.7292	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,244.61400	1,205.799	19.11	0.6624	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			442.21400	500.899	19.11	0.3376	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,405.74050	1,362.104	19.13	0.6620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			525.74050	580.604	19.13	0.3380	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,376.60640	1,335.027	19.19	0.6536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			546.60640	603.527	19.19	0.3464	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			833.85310	812.706	21.11	0.4542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			155.79890	187.207	17.83	0.1524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,622.92940	1,572.520	18.87	0.7196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			392.92940	441.019	18.87	0.2804	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,596.93280	1,547.319	18.90	0.7131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			406.93280	455.819	18.90	0.2869	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,880.66360	3,976.190	26.09	0.8193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			227.71630	219.887	27.74	0.1388	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,877.71630	4,968.387	27.74	0.8612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			527.96530	516.051	22.97	0.3111	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,197.96530	2,284.551	22.97	0.6889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,215.79890	2,148.707	17.83	0.8476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,324.12000	3,418.953	24.84	0.7910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			326.02640	322.502	25.05	0.2038	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,416.02640	3,511.002	25.05	0.7962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			726.09550	708.745	21.66	0.4068	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,526.09550	1,607.245	21.66	0.5932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			290.66360	287.690	26.09	0.1807	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,704.01380	1,787.197	22.03	0.6221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			626.19760	612.081	22.28	0.3598	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,826.19760	1,910.581	22.28	0.6402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			827.39620	806.446	21.14	0.4515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,287.39620	1,364.946	21.14	0.5485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			334.12000	330.453	24.84	0.2090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,294.18880	1,371.836	21.16	0.5499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			748.39750	730.223	21.53	0.4169	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,468.39750	1,548.723	21.53	0.5831	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,059.23770	1,031.270	20.22	0.5447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			889.23770	959.770	20.22	0.4553	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			664.01380	648.697	22.03	0.3779	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,273.85310	1,351.206	21.11	0.5458	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			830.61760	809.570	21.13	0.4528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,280.61760	1,358.070	21.13	0.5472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,447.31700	1,402.368	19.07	0.6737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			497.31700	550.868	19.07	0.3263	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			824.18880	803.336	21.16	0.4501	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,624.93120	1,573.993	18.81	0.7049	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			448.93120	496.993	18.81	0.2951	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			387.40700	378.990	24.37	0.2279	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,241.40700	3,331.990	24.37	0.7721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			638.20770	621.519	23.19	0.3159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,695.40770	2,779.219	23.19	0.6841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			636.42060	619.789	23.20	0.3151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,703.62060	2,787.489	23.20	0.6849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	27.05	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,677.20000	984,777.700	27.05	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.00000	733.730	22.44	0.3646	161,420.51	220	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			0.00000	2,311.430	22.44	0.6354	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			705.13340	686.302	22.74	0.3443	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,412.33340	2,494.002	22.74	0.6557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			639.99620	623.256	23.18	0.3166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,687.19620	2,770.956	23.18	0.6834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.00000	1,651.780	19.01	0.6782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			0.00000	649.480	19.01	0.3218	142,885.69	220	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,645.19620	1,595.898	19.09	0.6640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			642.39620	693.598	19.09	0.3360	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			847.44630	825.174	21.90	0.4027	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,924.64630	2,002.874	21.90	0.5973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,712.79540	2,637.378	17.05	0.8765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			139.99540	165.078	17.05	0.1235	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,995.25850	1,936.298	18.63	0.7438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			422.45850	463.998	18.63	0.2562	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,988.65880	1,929.864	18.64	0.7424	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			425.85880	467.564	18.64	0.2576	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			920.89440	895.019	22.98	0.3789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,595.79440	2,671.819	22.98	0.6211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,276.48880	1,240.845	21.42	0.4958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,641.38880	1,707.645	21.42	0.5042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			925.29250	899.276	22.95	0.3805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,580.19250	2,656.076	22.95	0.6195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			923.09310	897.148	22.97	0.3797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,587.99310	2,663.948	22.97	0.6203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,165.60990	1,133.610	23.10	0.4152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,689.70990	2,757.510	23.10	0.5848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,163.22720	1,131.280	23.11	0.4145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,697.32720	2,765.180	23.11	0.5855	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,160.85880	1,128.956	23.12	0.4137	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	19/03/2018	Foreign Exchange Option	17.51	Put			2,704.95880	2,772.856	23.12	0.5863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,398.18670	1,361.525	23.22	0.4421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,811.48670	2,872.625	23.22	0.5579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,155.61330	3,084.278	19.04	0.7938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			498.91330	525.378	19.04	0.2062	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,403.24290	1,366.463	23.20	0.4435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,796.54290	2,857.563	23.20	0.5565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,400.70740	1,363.991	23.21	0.4428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,804.00740	2,865.091	23.21	0.5572	0.00	0	0
<b>Total \$ / R Option</b>												<b>8,112,620.42</b>	<b>21,311</b>	<b>2,461,293</b>
<b>Total \$ / R</b>												<b>1,700,968,867.82</b>	<b>138,353</b>	<b>3,153,712</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.44410		14.54060			0.0000	678,872.70	47	367
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.68280		14.78000			0.0000	293,656.00	20	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.96150		15.06000			0.0000	44,884.50	3	51
<b>Total \$ / R MAXI Future</b>												<b>1,017,413.20</b>	<b>70</b>	<b>509</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			35,600.15950	34,424.228	22.76	0.3713	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			80,540.15950	89,014.228	22.76	0.6287	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			35,303.56210	34,143.344	22.78	0.3689	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			81,243.56210	89,733.344	22.78	0.6311	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			35,009.37890	33,864.691	22.81	0.3665	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			81,949.37890	90,454.691	22.81	0.6335	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			245,661.82590	255,183.258	24.36	0.8033	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			23,543.29040	23,348.480	24.38	0.1958	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			246,543.29040	256,068.481	24.38	0.8042	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			23,781.32220	23,578.691	24.35	0.1975	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			244,781.32220	254,298.691	24.35	0.8025	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			23,661.82590	23,463.258	24.36	0.1967	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			60,173.25150	58,837.887	22.46	0.3478	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			191,173.25150	199,687.886	22.46	0.6522	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			59,956.84470	58,628.240	22.47	0.3468	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			191,956.84470	200,478.240	22.47	0.6532	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			59,741.41220	58,419.526	22.49	0.3457	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			192,741.41220	201,269.526	22.49	0.6543	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,017,413.20</b>	<b>70</b>	<b>509</b>
£ / R	On	27/10/2016	Foreign Exchange Future			17.42730		17.60810			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.62390		17.80670			0.0000	381,275,452.60	21,634	60,977
£ / R	On	13/03/2017	Foreign Exchange Future			17.94730		18.13220			0.0000	197,420.30	11	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			18.11460		18.30120			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.32620		18.51540			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			19.10620		19.30680			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>381,472,872.90</b>	<b>21,645</b>	<b>86,849</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			24.17990	17.827	27.99	0.0448	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,636.07990	1,810.527	27.99	0.9552	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,260.26600	1,137.544	20.65	0.7286	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			213.56600	273.644	20.65	0.2714	143,663.00	525	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,011.70340	907.020	21.05	0.6400	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			335.00340	413.120	21.05	0.3600	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			910.09270	814.082	21.26	0.5979	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,134.57310	9,317.399	33.06	0.9981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,877.85610	5,058.028	31.08	0.9643	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			32.93390	31.101	32.50	0.0336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,236.23390	5,417.201	32.50	0.9664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			11.24230	10.916	33.06	0.0130	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,664.54230	6,847.016	33.06	0.9870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.27310	1.299	33.06	0.0019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,647.93710	3,824.033	26.17	0.9522	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			34.65940	31.983	31.00	0.0358	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,857.95940	5,038.083	31.00	0.9642	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			34.60790	31.956	31.04	0.0357	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,867.90790	5,048.056	31.04	0.9643	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			34.55610	31.928	31.08	0.0357	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			766.02840	885.409	22.21	0.5684	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			431.78830	383.380	22.84	0.3470	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,035.08830	1,169.480	22.84	0.6530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			0.00000	190.410	24.28	0.1952	199,931.03	1,050	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			0.00000	1,956.510	24.28	0.8048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			44.63710	37.933	26.17	0.0478	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			403.39270	490.182	21.26	0.4021	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			677.80900	603.729	21.84	0.4886	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			621.10900	729.829	21.84	0.5114	802,811.79	1,100	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			655.19450	583.405	21.90	0.4769	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			648.49450	759.505	21.90	0.5231	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			572.72840	509.309	22.21	0.4316	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			81.77670	75.509	26.52	0.0607	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,689.57670	5,868.209	26.52	0.9393	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			81.31420	75.083	26.52	0.0604	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,699.11420	5,877.783	26.52	0.9396	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			80.85420	74.659	26.52	0.0601	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,708.65420	5,887.359	26.52	0.9399	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			136.32520	125.159	26.15	0.0850	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,815.12520	5,990.559	26.15	0.9150	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,504.60000	5,693.800		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			5,514.60000	5,703.800		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,524.60000	5,713.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			419.35410	399.689	23.44	0.1714	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,252.55410	6,433.489	23.44	0.8286	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			418.15380	398.548	23.44	0.1710	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,261.35380	6,442.348	23.44	0.8290	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			416.95670	397.409	23.44	0.1706	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,270.15670	6,451.209	23.44	0.8294	0.00	0	0
<b>Total £ / R Option</b>												<b>1,146,405.81</b>	<b>2,675</b>	<b>18,555</b>
<b>Total £ / R</b>												<b>382,619,278.71</b>	<b>24,320</b>	<b>105,404</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13920		0.14067			0.0000	417.60	3	14,423
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14206		0.14355			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14546		0.14698			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14868		0.15024			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>417.60</b>	<b>3</b>	<b>15,866</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,933.20000	27,079.900	25.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,933.20000	28,079.900	25.58	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.58	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,933.20000	29,079.900	25.58	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			952.23770	840.623	20.20	0.5703	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			597.23770	634.623	20.20	0.4297	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			557.92490	478.599	21.70	0.3751	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,202.92490	1,272.599	21.70	0.6249	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			319.91580	266.440	22.95	0.2330	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,964.91580	2,060.440	22.95	0.7670	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			938.17880	830.712	21.39	0.4661	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,240.07880	1,284.712	21.39	0.5339	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			631.62560	548.213	22.45	0.3373	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,933.52560	2,002.213	22.45	0.6627	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			423.75400	357.989	23.30	0.2382	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,725.65400	2,811.990	23.30	0.7618	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,353.72350	1,246.033	22.81	0.5280	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,329.72350	1,377.733	22.81	0.4720	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,001.49120	912.500	23.70	0.4185	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,977.49120	2,044.200	23.70	0.5815	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			740.68140	667.617	24.48	0.3271	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,716.68140	2,799.317	24.48	0.6729	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>417.60</b>	<b>3</b>	<b>15,866</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	28/10/2016	Foreign Exchange Future			15.75700		15.92910			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.87360		16.04700			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.95230		16.12720			0.0000	2,807,604.80	176	50,710
€ / R	On	13/03/2017	Foreign Exchange Future			16.27930		16.45680			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.66580		16.84610			0.0000	0.00	0	77,607
€ / R	On	18/09/2017	Foreign Exchange Future			17.03140		17.21630			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.43110		17.62030			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>2,807,604.80</b>	<b>176</b>	<b>136,851</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			380.79240	289.493	21.74	0.5130	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			201.69240	282.493	21.74	0.4870	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			387.57500	322.302	21.04	0.3957	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			580.57500	688.702	21.04	0.6043	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			270.36990	226.604	21.74	0.2619	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,153.16990	1,284.304	21.74	0.7381	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			12.56560	11.010	28.05	0.0165	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,776.67960	5,950.826	28.05	0.9947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			274.79900	230.405	21.70	0.2656	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,137.59900	1,268.105	21.70	0.7344	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,068.38810	1,196.026	21.52	0.7173	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			272.57430	228.495	21.72	0.2638	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,145.37430	1,276.195	21.72	0.7362	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			714.55200	823.992	20.56	0.6055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			407.88330	346.429	20.75	0.3699	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			780.68330	894.129	20.75	0.6301	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			295.58810	248.326	21.52	0.2827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,685.36560	4,858.710	28.05	0.9835	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			3.87960	3.126	28.05	0.0053	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			441.75200	376.292	20.56	0.3945	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			261.81810	225.624	22.42	0.1868	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,515.01810	2,656.324	22.42	0.8132	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			264.42220	227.950	22.39	0.1885	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,497.62220	2,638.650	22.39	0.8115	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			263.11810	226.782	22.40	0.1877	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,506.31810	2,647.482	22.40	0.8123	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			462.93280	411.428	22.07	0.2480	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,806.83280	2,935.628	22.07	0.7520	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			461.38310	409.989	22.08	0.2473	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,815.28310	2,944.189	22.08	0.7527	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			464.48880	412.873	22.06	0.2488	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,798.38880	2,927.073	22.06	0.7512	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			674.30020	609.482	21.80	0.2982	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,928.00020	3,048.082	21.80	0.7018	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			672.51750	607.788	21.82	0.2975	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,936.21750	3,056.388	21.82	0.7025	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			676.09510	611.181	21.79	0.2989	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	19.46	Put			2,919.79510	3,039.781	21.79	0.7011	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,355.90860	1,274.743	20.47	0.4799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,805.60860	1,913.643	20.47	0.5201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,362.71240	1,281.379	20.45	0.4818	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,792.41240	1,900.279	20.45	0.5182	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,359.30560	1,278.052	20.46	0.4809	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,799.00560	1,906.952	20.46	0.5191	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>2,807,604.80</b>	<b>176</b>	<b>143,223</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.91740		10.95450			0.0000	283,852.40	26	7,176
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.07660		11.11340			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.26170		11.29920			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.43460		11.47400			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.64580		11.68560			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>283,852.40</b>	<b>26</b>	<b>10,699</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			159.81790	182.001	15.55	0.3538	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			437.94450	423.282	15.56	0.6409	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			163.44450	185.882	15.56	0.3591	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			450.74570	435.574	15.55	0.6514	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			156.24570	178.174	15.55	0.3486	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			444.31790	429.401	15.55	0.6462	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			175.01920	176.271	16.72	0.2581	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,011.61920	1,049.671	16.72	0.7419	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			173.24820	174.526	16.74	0.2559	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,019.84820	1,057.926	16.74	0.7441	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			176.81170	178.038	16.70	0.2603	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,003.41170	1,041.438	16.70	0.7397	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			319.27680	317.091	16.60	0.3337	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,080.07680	1,115.391	16.60	0.6663	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			317.01740	314.870	16.62	0.3317	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,087.81740	1,123.170	16.62	0.6683	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			321.55420	319.329	16.58	0.3357	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,072.35420	1,107.629	16.58	0.6643	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			451.44120	446.371	16.68	0.3798	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,147.44120	1,181.771	16.68	0.6202	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			448.86560	443.834	16.69	0.3780	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,154.86560	1,189.234	16.69	0.6220	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			446.30660	441.317	16.71	0.3763	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,162.30660	1,196.717	16.71	0.6237	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			931.66210	959.960	16.54	0.5064	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			743.57260	732.127	16.56	0.4918	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			937.97260	966.327	16.56	0.5082	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			750.97520	739.416	16.53	0.4955	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	11.86	Put			925.37520	953.616	16.53	0.5045	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			747.26210	735.760	16.54	0.4936	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>283,852.40</b>	<b>26</b>	<b>10,699</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.88550		11.00770			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.07260		11.19640			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.29200		11.41790			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			28.10510	24.142	20.24	0.0608	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,530.40510	1,648.642	20.24	0.9392	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			27.60460	23.714	20.26	0.0598	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,539.90460	1,658.214	20.26	0.9402	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			27.11280	23.293	20.27	0.0589	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,549.41280	1,667.793	20.27	0.9411	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			109.75200	100.300	19.48	0.1476	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,643.35200	1,757.700	19.48	0.8524	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			108.75550	99.401	19.50	0.1464	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,652.35550	1,766.801	19.50	0.8536	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			107.76900	98.512	19.51	0.1452	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,661.36900	1,775.912	19.51	0.8548	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			488.32970	449.461	16.99	0.4206	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			800.42970	887.461	16.99	0.5794	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			485.00180	446.384	17.00	0.4183	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			807.10180	894.384	17.00	0.5817	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			481.70060	443.328	17.02	0.4161	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			813.80060	901.328	17.02	0.5839	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			368.03510		297.14160			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.63740		14.76600			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			14.95620		15.08720			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.33360		15.46820			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			79.25090	65.688	22.93	0.0998	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,013.25090	2,128.288	22.93	0.9002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			81.14890	67.268	22.92	0.1018	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,995.14890	2,109.868	22.92	0.8982	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			80.19550	66.474	22.92	0.1008	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,004.19550	2,119.074	22.92	0.8992	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			260.14110	234.235	22.72	0.2038	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,242.94110	2,348.035	22.72	0.7962	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			262.98180	236.820	22.70	0.2057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,225.78180	2,330.620	22.70	0.7943	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			261.55730	235.524	22.71	0.2047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,234.35730	2,339.324	22.71	0.7953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			865.03970	806.099	20.61	0.4508	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,286.83970	1,362.500	20.61	0.5492	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			871.88560	812.551	20.59	0.4536	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,273.68560	1,348.951	20.59	0.5464	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			868.45310	809.321	20.60	0.4522	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,280.25310	1,355.721	20.60	0.5478	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.13440		2.14640			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.15700		2.17010			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.18570		2.19860			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,292.81580	3,412.895	21.86	0.9332	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			67.28610	67.587	21.76	0.0776	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,103.28610	3,223.587	21.76	0.9224	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			61.83680	62.023	21.81	0.0720	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,197.83680	3,318.023	21.81	0.9280	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			56.81580	56.895	21.86	0.0668	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			234.00910	235.849	20.70	0.1640	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,333.00910	3,465.849	20.70	0.8360	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			223.86410	225.839	20.79	0.1579	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,422.86410	3,555.839	20.79	0.8421	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			214.19800	216.291	20.88	0.1520	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,513.19800	3,646.291	20.88	0.8480	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,137.97970	1,111.420	18.71	0.4677	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,551.97970	1,654.420	18.71	0.5323	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,101.45650	1,076.229	18.78	0.4567	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,615.45650	1,719.229	18.78	0.5433	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,066.04470	1,042.110	18.85	0.4458	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,680.04470	1,785.110	18.85	0.5542	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.12930		2.14140			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			673.08090	626.004	19.02	0.5391	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			459.08090	533.004	19.02	0.4609	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			621.74780	578.705	19.10	0.5118	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			507.74780	585.705	19.10	0.4882	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			727.30430	676.090	18.93	0.5667	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			413.30430	483.090	18.93	0.4333	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			2.14680		2.16960			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.19090		2.21440			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			73.51080	66.487	21.92	0.0757	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,077.51080	3,298.487	21.92	0.9243	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			68.80240	62.623	22.10	0.0715	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,172.80240	3,394.623	22.10	0.9285	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			64.43270	59.024	22.27	0.0675	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,268.43270	3,491.024	22.27	0.9325	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,218.66100	1,376.309	17.34	0.5877	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			728.04950	654.277	17.43	0.3978	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,284.04950	1,445.277	17.43	0.6022	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			694.90380	624.605	17.53	0.3837	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,350.90380	1,515.605	17.53	0.6163	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			762.66100	685.309	17.34	0.4123	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			1.86330		1.87500			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89540		1.90710			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.93200		1.94390			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			124.58300	121.729	25.03	0.1270	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,574.58300	2,688.729	25.03	0.8730	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			116.28820	113.964	25.19	0.1198	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,666.28820	2,780.964	25.19	0.8802	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			108.57180	106.728	25.34	0.1129	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	19/12/2016	Foreign Exchange Option	2.14	Put			2,758.57180	2,873.728	25.34	0.8871	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			365.68780	359.828	23.33	0.2324	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,694.68780	2,805.828	23.33	0.7676	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			351.27690	345.719	23.45	0.2244	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,780.27690	2,891.719	23.45	0.7756	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			337.51330	332.233	23.57	0.2168	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,866.51330	2,978.233	23.57	0.7832	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,189.48030	1,160.614	20.19	0.4990	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,350.48030	1,440.615	20.19	0.5010	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,153.04860	1,125.292	20.31	0.4873	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,414.04860	1,505.292	20.31	0.5127	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,117.84180	1,091.144	20.42	0.4758	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,478.84180	1,571.144	20.42	0.5242	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			0.14090		0.14170			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14090		0.14210			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14090		0.14210			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.18040		10.23780			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.32260		10.37920			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.48550		10.54340			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			106.95000	103.089	18.64	0.2262	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			719.15000	772.689	18.64	0.7738	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			105.15830	101.407	18.67	0.2231	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			727.35830	781.007	18.67	0.7769	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			103.39540	99.753	18.69	0.2200	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			735.59540	789.353	18.69	0.7800	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			205.70230	201.220	17.90	0.2866	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			916.50230	968.620	17.90	0.7134	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			203.63380	199.243	17.92	0.2843	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			924.43380	976.643	17.92	0.7157	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			201.58920	197.283	17.94	0.2819	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			932.38920	984.683	17.94	0.7181	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			425.47690	412.917	17.36	0.4116	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			822.07690	867.416	17.36	0.5884	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			422.32190	409.877	17.38	0.4093	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			828.92190	874.377	17.38	0.5907	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			419.19010	406.859	17.40	0.4069	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			835.79010	881.359	17.40	0.5931	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			1.33290		1.35020			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34490		1.36230			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36060		1.37840			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			498.00000	671.000		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			598.00000	771.000		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			698.00000	871.000		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			577.00000	751.000		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			677.00000	851.000		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			777.00000	951.000		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			16.00000	194.000		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			116.00000	294.000		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			216.00000	394.000		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			1.22010		1.22460			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22230		1.22680			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22490		1.22940			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10440		1.10910			0.0000	2,292,734.40	2,076	11,353
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10870		1.11340			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11390		1.11860			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>2,292,734.40</b>	<b>2,076</b>	<b>11,353</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 QUANTO € / \$</b>												<b>2,292,734.40</b>	<b>2,076</b>	<b>11,353</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24,854.22000		25,071.73000			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			10.44000		10.54500			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.61410		10.72010			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			40.97360	36.922	20.56	0.0893	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,305.97360	1,406.922	20.56	0.9107	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			40.22730	36.258	20.57	0.0879	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,315.22730	1,416.258	20.57	0.9121	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			39.49470	35.605	20.58	0.0865	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,324.49470	1,425.605	20.58	0.9135	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			345.57370	321.120	17.49	0.4006	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			615.47370	697.020	17.49	0.5994	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			342.26300	318.084	17.51	0.3976	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			622.16300	703.984	17.51	0.6024	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			338.98550	315.077	17.53	0.3947	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			628.88550	710.976	17.53	0.6053	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.60700		4.64820			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.60490		4.64530			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			9.57410	9.025	19.63	0.0560	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			651.37410	692.025	19.63	0.9440	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.21370	8.684	19.69	0.0541	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			661.01370	701.684	19.69	0.9459	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.86760	8.356	19.74	0.0522	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			670.66760	711.356	19.74	0.9478	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			104.82580	98.985	16.54	0.3257	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			319.52580	354.086	16.54	0.6743	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			102.08920	96.575	16.58	0.3193	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			326.78920	361.675	16.58	0.6807	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			99.41620	94.224	16.62	0.3130	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			334.11620	369.323	16.62	0.6870	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 19/12/2016			1.40180		1.41880			0.0000	0.00	0	0
ZMW / R On 13/03/2017			1.36380		1.38160			0.0000	0.00	0	0
ZMW / R On 19/06/2017			1.32690		1.31960			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>2,080,731,142.70</b>	<b>141,038</b>	<b>989,835</b>
<b>Total Options</b>									<b>9,259,026.23</b>	<b>23,986</b>	<b>2,486,220</b>
<b>Grand Total:</b>									<b>2,089,990,168.93</b>	<b>165,024</b>	<b>3,476,055</b>