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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2016 Foreign Exchange Future			14.29930		14.26170			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.29390		14.26170			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			14.29090		14.27330			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			14.29660		14.27870			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.30520		14.28720			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.31090		14.29290			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.31370		14.29570			0.0000	0.00	0	2,437
\$ / R On 28/10/2016 Foreign Exchange Future			14.31660		14.29850			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.32800		14.30990			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			14.33080		14.36100			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.34500		14.32680			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.35350		14.33530			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.36780		14.34940			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.37060		14.35220			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.37350		14.35500			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.40400		14.38550			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			14.44290		14.42430			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.44570		14.42710			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.44840		14.42990			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.45120		14.43270			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.46230		14.44410			0.0000	2,165,382,329.80	149,726	422,611

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			14.46810		14.44980			0.0000	0.00	0	720
\$ / R	On	29/12/2016	Foreign Exchange Future			14.49110		14.47260			0.0000	0.00	0	790
\$ / R	On	13/01/2017	Foreign Exchange Future			14.53440		14.51520			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.56880		14.54930			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.70300		14.68280			0.0000	92,026,077.00	6,259	104,787
\$ / R	On	12/04/2017	Foreign Exchange Future			14.78870		14.76790			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.82600		14.80490			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.98420		14.96150			0.0000	22,656,110.40	1,512	149,544
\$ / R	On	12/07/2017	Foreign Exchange Future			15.05040		15.02700			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.24730		15.22230			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.55700		15.53320			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.88840		15.86610			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.21980		16.19890			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,280,064,517.20</b>	<b>157,497</b>	<b>695,647</b>
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			28.00650	0.000	30.00	0.0000	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			206.30650	140.700	30.00	1.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			297.84170	312.849	36.46	0.8639	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			36.14170	18.949	36.46	0.1361	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			1.16880	0.078	55.47	0.0007	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,429.46880	1,396.178	55.47	0.9993	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			82.99550	68.531	23.94	0.2620	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			389.69550	357.632	23.94	0.7380	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			465.58040	470.568	22.07	0.8272	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			56.88040	43.969	22.07	0.1728	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			902.88270	915.379	22.34	0.9559	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			15.68270	10.179	22.34	0.0441	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			768.95070	779.070	20.76	0.9386	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			21.75070	13.870	20.76	0.0614	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.34690	0.893	50.60	0.0023	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,558.44690	4,539.993	50.60	0.9977	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,493.16570	2,511.087	32.59	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.26570	0.187	32.59	0.0008	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			820.90630	830.991	21.78	0.9250	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			28.00630	20.090	21.78	0.0750	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.54850	1.037	50.60	0.0026	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,478.64850	4,460.137	50.60	0.9974	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			65.37530	59.382	25.55	0.1609	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			829.67530	805.682	25.55	0.8391	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			6.91680	5.113	28.80	0.0178	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,851.21680	1,831.413	28.80	0.9822	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,062.90320	1,077.581	24.11	0.9515	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			17.20320	13.882	24.11	0.0485	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			287.69450	284.702	22.55	0.5490	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			241.99450	221.002	22.55	0.4510	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			80.11050	74.057	25.31	0.1932	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			744.41050	720.357	25.31	0.8068	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			713.84960	723.481	21.05	0.8796	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			45.34960	36.881	21.05	0.1204	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			733.09210	744.742	20.36	0.8640	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			53.19210	46.742	20.36	0.1360	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			637.23520	645.980	20.46	0.8174	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			77.33520	67.980	20.46	0.1826	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			0.00000	540.754	20.71	0.7434	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			0.00000	109.954	20.71	0.2566	1,099,543.00	10,000	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			18.92580	18.561	28.69	0.0433	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,052.12580	2,033.561	28.69	0.9567	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			152.93750	154.376	25.07	0.2753	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			776.13750	759.376	25.07	0.7247	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			20.82010	20.418	28.56	0.0473	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,994.02010	1,975.418	28.56	0.9527	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			541.49370	553.217	22.24	0.6684	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			206.19370	199.717	22.24	0.3316	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			482.74460	493.434	22.41	0.6248	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			247.44460	239.934	22.41	0.3752	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			403.26190	412.373	22.67	0.5583	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			86.48980	83.625	21.59	0.1758	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			708.30190	722.402	21.81	0.7708	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			123.00190	118.902	21.81	0.2292	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			137.41580	132.874	21.89	0.2486	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			202.99100	206.798	24.22	0.3361	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			667.69100	653.298	24.22	0.6639	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			455.10260	465.268	22.50	0.6027	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			269.80260	261.768	22.50	0.3973	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			821.78980	837.125	21.59	0.8242	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			317.96190	308.873	22.67	0.4417	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			334.99860	342.536	23.00	0.4925	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			399.69860	389.036	23.00	0.5075	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			0.00000	617.564	22.07	0.7109	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			0.00000	164.064	22.07	0.2891	3,281,276.00	20,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			672.71580	686.374	21.89	0.7514	0.00	0	50,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			822.68790	836.476	20.90	0.8079	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			103.28790	98.676	20.90	0.1921	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			664.48290	675.794	21.25	0.7225	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			172.28290	165.193	21.25	0.2775	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			13.19400	14.009	28.85	0.0292	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,748.19400	2,730.509	28.85	0.9708	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,138.84340	1,155.899	20.49	0.9036	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			43.84340	42.399	20.49	0.0964	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			92.26570	92.265	25.55	0.1598	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,337.26570	1,318.765	25.55	0.8402	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.23440	1.079	29.33	0.0025	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,015.73440	4,997.079	29.33	0.9975	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,590.60140	2,608.656	24.80	0.9895	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			5.10140	4.656	24.80	0.0105	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			988.30350	1,001.451	20.03	0.8282	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			102.80350	97.451	20.03	0.1718	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			381.90770	383.938	22.17	0.4250	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			707.60770	691.039	22.17	0.5750	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			534.56560	539.472	21.32	0.5414	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			477.46560	463.772	21.32	0.4586	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,822.31620	1,839.531	21.04	0.9436	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			32.41620	31.131	21.04	0.0564	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,812.81890	1,829.988	21.00	0.9428	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			32.91890	31.588	21.00	0.0572	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,803.32890	1,820.451	20.97	0.9420	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			33.42890	32.052	20.97	0.0580	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			775.76660	784.209	20.98	0.6731	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			293.06660	283.009	20.98	0.3269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,983.37110	1,964.199	25.61	0.8510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			109.17270	108.149	25.79	0.1395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,065.07270	2,045.849	25.79	0.8605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			77.36330	76.206	26.64	0.1018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,463.26330	2,443.906	26.64	0.8982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			151.54990	150.856	25.00	0.1868	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,707.44990	1,688.556	25.00	0.8132	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			138.40000	137.590	25.22	0.1724	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,804.30000	1,785.290	25.22	0.8276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			86.44800	85.316	26.36	0.1128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,332.34800	2,313.016	26.36	0.8872	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			176.89290	176.423	24.59	0.2139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,542.79290	1,524.123	24.59	0.7861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			171.33000	170.816	24.68	0.2080	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,577.23000	1,558.516	24.68	0.7920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			103.15210	102.094	25.93	0.1325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,129.05210	2,109.794	25.93	0.8675	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			214.56590	214.443	24.03	0.2530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,340.46590	1,322.143	24.03	0.7470	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			196.34200	196.044	24.29	0.2343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,432.24200	1,413.744	24.29	0.7657	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			128.53270	127.641	25.39	0.1614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,884.43270	1,865.341	25.39	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			246.28420	246.491	23.64	0.2845	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,202.18420	1,184.191	23.64	0.7155	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			230.79160	230.832	23.83	0.2692	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,266.69160	1,248.532	23.83	0.7308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			169.96790	169.444	24.71	0.2065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,585.86790	1,567.144	24.71	0.7935	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			289.85000	290.555	23.18	0.3259	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,045.75000	1,028.255	23.18	0.6741	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			287.49740	288.173	23.20	0.3237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,053.39740	1,035.873	23.20	0.6763	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			178.31270	177.856	24.57	0.2154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,534.21270	1,515.556	24.57	0.7846	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			347.07120	348.562	22.68	0.3770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			882.97120	866.262	22.68	0.6230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			341.43340	342.841	22.73	0.3721	27,035,747.69	78,858	66,779
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			897.33340	880.541	22.73	0.6279	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			227.07840	227.081	23.87	0.2655	12,035,298.30	53,000	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,282.97840	1,264.781	23.87	0.7345	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			0.00000	397.729	22.33	0.4178	3,482,511.62	8,756	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			0.00000	755.429	22.33	0.5822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			382.83780	384.852	22.41	0.4073	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			798.73780	782.552	22.41	0.5927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			271.55210	272.044	23.36	0.3087	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,107.45210	1,089.744	23.36	0.6913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			439.56510	442.423	22.04	0.4529	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			685.46510	670.123	22.04	0.5471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			436.02010	438.826	22.06	0.4502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			691.92010	676.526	22.06	0.5498	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			314.55740	315.584	22.95	0.3484	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			970.45740	953.284	22.95	0.6516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			472.68290	476.039	21.83	0.4783	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			628.58290	613.739	21.83	0.5217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			461.39550	464.583	21.90	0.4697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			647.29550	632.283	21.90	0.5303	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			367.52360	369.312	22.53	0.3945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			833.42360	817.012	22.53	0.6055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			532.97470	537.241	21.50	0.5220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			538.87470	524.941	21.50	0.4780	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			512.14920	516.102	21.61	0.5073	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			568.04920	553.802	21.61	0.4927	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			402.02020	404.317	22.28	0.4231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			757.92020	742.017	22.28	0.5769	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			582.97600	588.038	21.32	0.5551	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			478.87600	465.738	21.32	0.4449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			0.00000	564.486	21.40	0.5400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			0.00000	492.186	21.40	0.4600	4,309,577.11	8,756	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			450.35670	453.378	21.97	0.4613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			666.25670	651.078	21.97	0.5387	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			626.66430	632.409	21.17	0.5825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			432.56430	420.109	21.17	0.4175	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			602.08110	607.444	21.26	0.5673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			457.98110	445.144	21.26	0.4327	422,887.18	950	5,165

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	14.51	Call			508.07160	511.964	21.63	0.5043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			573.97160	559.664	21.63	0.4957	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			662.41550	668.707	21.06	0.6040	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			398.31550	386.407	21.06	0.3960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			652.04130	658.176	21.09	0.5978	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			407.94130	395.876	21.09	0.4022	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			555.24790	559.869	21.42	0.5370	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			511.14790	497.569	21.42	0.4630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			710.69150	717.707	20.91	0.6315	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			356.59150	345.407	20.91	0.3685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			705.19770	712.131	20.93	0.6285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			361.09770	349.831	20.93	0.3715	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			587.70560	592.843	21.30	0.5582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			473.60560	460.543	21.30	0.4418	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			761.60300	769.353	20.77	0.6590	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			317.50300	307.053	20.77	0.3410	20,732,505.36	67,521	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			732.99220	740.332	20.85	0.6437	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			338.89220	328.032	20.85	0.3563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			636.71970	642.622	21.14	0.5886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			422.61970	410.322	21.14	0.4114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			951.64360	961.814	20.33	0.7470	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			207.54360	199.515	20.33	0.2530	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			916.96390	926.794	20.36	0.7333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			222.86390	214.494	20.36	0.2667	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			694.30750	701.080	20.96	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			370.20750	358.780	20.96	0.3777	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,222.26800	1,234.813	20.14	0.8363	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			118.16800	112.513	20.14	0.1637	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,214.28420	1,226.767	20.14	0.8341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			120.18420	114.467	20.14	0.1659	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			716.21780	723.313	20.90	0.6346	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			352.11780	341.013	20.90	0.3654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,262.55900	1,275.415	20.11	0.8471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			108.45900	103.115	20.11	0.1529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,254.45220	1,267.246	20.12	0.8450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			110.35220	104.946	20.12	0.1550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			903.76900	913.433	20.39	0.7275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			229.66900	221.133	20.39	0.2725	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,737.69310	1,753.966	20.64	0.9291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			43.59310	41.666	20.64	0.0709	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,507.50580	1,522.009	19.96	0.9014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			63.40580	59.709	19.96	0.0986	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,097.61390	1,109.129	20.22	0.7990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			153.51390	146.829	20.22	0.2010	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,888.16270	1,905.244	21.08	0.9430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			34.06270	32.944	21.08	0.0570	0.00	0	2,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,319.97620	1,333.255	20.07	0.8615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			95.87620	90.955	20.07	0.1385	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,246.36970	1,259.101	20.12	0.8428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			112.26970	106.801	20.12	0.1572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,653.43540	2,672.132	23.24	0.9818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.33540	9.832	23.24	0.0182	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,973.68050	1,991.123	21.33	0.9496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			29.58050	28.823	21.33	0.0504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.86240	1.372	31.19	0.0025	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,797.76240	6,779.072	31.19	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.74100	1.278	31.19	0.0023	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,857.64100	6,838.978	31.19	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.03570	2.297	31.19	0.0040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,358.93570	6,339.997	31.19	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.71900	2.045	31.19	0.0036	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,458.61900	6,439.745	31.19	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00170	0.001	31.19	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,495.90170	12,477.701	31.19	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			6.06740	4.766	31.19	0.0078	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,721.96740	5,702.467	31.19	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			5.22460	4.072	31.19	0.0067	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,861.12460	5,841.772	31.19	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.23860	0.157	31.19	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,566.13860	8,547.857	31.19	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			8.77470	7.030	31.19	0.0111	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,374.67470	5,354.730	31.19	0.9889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			7.57730	6.024	31.19	0.0096	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,513.47730	5,493.724	31.19	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			2.43410	1.820	31.19	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,558.33410	6,539.520	31.19	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			15.59120	12.872	31.19	0.0191	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,821.49120	4,800.572	31.19	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			9.83860	7.930	31.19	0.0123	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,265.73860	5,245.630	31.19	0.9877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			4.89860	3.804	31.19	0.0063	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,920.79860	5,901.504	31.19	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			20.42350	17.097	31.19	0.0246	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,556.32350	4,534.797	31.19	0.9754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			20.02240	16.745	31.19	0.0241	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,575.92240	4,554.445	31.19	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			6.60540	5.213	31.19	0.0084	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,642.50540	5,622.913	31.19	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			29.15480	25.688	30.24	0.0361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,995.05480	3,973.388	30.24	0.9639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			28.60370	25.095	30.34	0.0353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,034.50370	4,012.795	30.34	0.9647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			9.34070	7.508	31.19	0.0117	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,315.24070	5,295.208	31.19	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			34.72180	31.730	29.39	0.0445	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,650.62180	3,629.430	29.39	0.9555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			34.01080	30.953	29.49	0.0434	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,689.91080	3,668.653	29.49	0.9566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			17.24050	14.308	31.19	0.0210	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,723.14050	4,702.008	31.19	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			41.72220	39.433	28.57	0.0549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,317.62220	3,297.133	28.57	0.9451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			35.82920	32.942	29.25	0.0461	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,591.72920	3,570.642	29.25	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			22.32250	18.772	31.19	0.0267	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,468.22250	4,446.472	31.19	0.9733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			47.06410	45.369	28.06	0.0629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,112.96410	3,093.069	28.06	0.9371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			43.15930	41.026	28.42	0.0571	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,259.05930	3,238.726	28.42	0.9429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			33.66290	30.574	29.54	0.0429	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,709.56290	3,688.274	29.54	0.9571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			67.71260	66.546	26.98	0.0900	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,623.61260	2,604.246	26.98	0.9100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			50.54220	49.254	27.77	0.0681	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,996.44220	2,976.953	27.77	0.9319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			35.26960	32.328	29.32	0.0453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,621.16960	3,600.028	29.32	0.9547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			72.64540	71.481	26.80	0.0960	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,538.54540	2,519.181	26.80	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			70.40540	69.239	26.88	0.0933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,576.30540	2,556.939	26.88	0.9067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			42.43190	40.220	28.49	0.0560	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,288.33190	3,267.920	28.49	0.9440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			81.76740	80.622	26.50	0.1071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,397.66740	2,378.322	26.50	0.8929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			81.12210	79.973	26.52	0.1064	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,407.02210	2,387.673	26.52	0.8936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			47.34150	45.678	28.03	0.0633	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,103.24150	3,083.378	28.03	0.9367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			98.27580	97.193	26.05	0.1268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,184.17580	2,164.893	26.05	0.8732	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			96.70560	95.615	26.09	0.1249	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,202.60560	2,183.315	26.09	0.8751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			69.85800	68.691	26.90	0.0926	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,585.75800	2,566.391	26.90	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			117.47110	116.499	25.61	0.1490	0.00	0	11,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			656.23530	662.299	21.04	0.5958	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	21/12/2016	Foreign Exchange Option	14.21	Put			416.43530	404.199	21.04	0.4042	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			568.82680	572.969	21.02	0.5281	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			556.22680	541.869	21.02	0.4719	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			192.78870	190.264	23.99	0.2046	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,847.58870	1,825.864	23.99	0.7954	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			891.19390	899.899	19.64	0.6792	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			325.99390	315.499	19.64	0.3208	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			856.86240	866.814	19.79	0.6415	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			407.56240	398.014	19.79	0.3585	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			269.12630	268.688	23.21	0.2615	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,609.82630	1,589.888	23.21	0.7385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			892.45230	908.715	20.03	0.5894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			609.65230	605.715	20.03	0.4106	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			542.39030	551.707	21.60	0.4068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,199.59030	1,188.706	21.60	0.5932	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,044.99320	1,063.502	19.56	0.6539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			462.19320	460.502	19.56	0.3461	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			0.00000	957.962	19.88	0.6108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			0.00000	554.962	19.88	0.3892	33,297,720.00	60,000	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.00000	512.642	21.84	0.3835	30,758,544.00	60,000	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			0.00000	1,289.642	21.84	0.6165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			781.19860	795.453	20.43	0.5371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			748.39860	742.453	20.43	0.4629	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			574.66690	584.733	21.41	0.4259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,121.86690	1,111.734	21.41	0.5741	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			428.71310	435.366	22.44	0.3349	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,545.91310	1,532.366	22.44	0.6651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			539.55360	548.803	21.61	0.4051	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,206.75360	1,195.803	21.61	0.5949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			536.72910	545.915	21.63	0.4034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,213.92910	1,202.915	21.63	0.5966	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			234.63260	237.010	24.38	0.1984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,551.83260	2,534.010	24.38	0.8016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			450.83790	458.021	22.25	0.3494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,468.03790	1,455.021	22.25	0.6506	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			441.83400	448.802	22.32	0.3435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,499.03400	1,485.802	22.32	0.6565	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			135.36630	135.015	27.35	0.1151	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,892.56630	3,872.015	27.35	0.8849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			347.77070	352.469	23.19	0.2797	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,884.97070	1,869.469	23.19	0.7203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			265.56460	268.588	24.00	0.2215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,332.76460	2,315.588	24.00	0.7785	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			27.32000	26.719	29.00	0.0272	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,764.52000	6,743.719	29.00	0.9728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			201.92200	203.614	24.85	0.1733	0.00	0	46,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,829.12200	2,810.614	24.85	0.8267	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		135.73720	135.402	27.32	0.1155	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,882.93720	3,862.402	27.32	0.8845	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,256.58510	1,277.166	19.19	0.7273	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		323.78510	324.166	19.19	0.2727	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		117.41230	116.345	28.75	0.0978	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,434.61230	4,413.345	28.75	0.9022	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		97.17940	96.059	29.00	0.0826	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,794.37940	4,773.059	29.00	0.9174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,518.90830	2,541.079	18.32	0.9498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		36.10830	38.079	18.32	0.0502	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,813.18710	1,835.849	18.73	0.8604	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		130.38710	132.849	18.73	0.1396	0.00	0	91,132
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,243.70720	1,268.539	19.30	0.6906	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		425.80720	429.839	19.30	0.3094	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		301.29830	306.766	24.08	0.2285	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,553.39830	2,538.066	24.08	0.7715	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		384.70720	392.283	23.44	0.2741	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,249.80720	2,236.283	23.44	0.7259	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,205.79890	1,228.552	19.39	0.6649	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		500.89890	502.552	19.39	0.3351	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,402.36750	1,428.501	19.36	0.6758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		550.86750	554.301	19.36	0.3242	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,362.10380	1,388.005	19.41	0.6643	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		580.60380	583.804	19.41	0.3357	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,335.02690	1,359.622	19.44	0.6561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,968.38740	4,948.516	27.78	0.8599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,148.70720	2,177.980	18.21	0.8461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		187.20720	193.780	18.21	0.1539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,572.51950	1,599.424	19.16	0.7210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		441.01950	445.224	19.16	0.2790	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,511.00160	3,491.938	25.07	0.7945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,547.31910	1,574.128	19.19	0.7146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		455.81910	459.928	19.19	0.2854	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		287.68960	289.815	26.08	0.1818	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,976.18960	3,955.615	26.08	0.8182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		219.88740	222.716	27.78	0.1401	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,910.58140	1,899.803	22.41	0.6364	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		516.05110	526.115	23.08	0.3146	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,284.55110	2,271.915	23.08	0.6854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		330.45340	334.426	24.87	0.2109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,418.95340	3,400.226	24.87	0.7891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		322.50160	326.138	25.07	0.2055	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,548.72290	1,540.654	21.68	0.5790	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		708.74470	722.908	21.80	0.4108	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,607.24470	1,598.708	21.80	0.5892	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	16.10	Call		648.69710	661.496	22.17	0.3818	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,787.19710	1,777.296	22.17	0.6182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		612.08140	624.003	22.41	0.3636	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,358.06960	1,351.834	21.30	0.5431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		806.44620	822.851	21.31	0.4556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,364.94620	1,358.651	21.31	0.5444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		803.33630	819.686	21.32	0.4542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,371.83630	1,365.486	21.32	0.5458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		730.22290	744.854	21.68	0.4210	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		603.52690	605.422	19.44	0.3439	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,031.26980	1,051.225	20.41	0.5484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		959.76980	957.025	20.41	0.4516	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		812.70650	829.231	21.28	0.4583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,351.20650	1,345.030	21.28	0.5417	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		809.56960	826.034	21.30	0.4569	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,573.99250	1,600.129	19.06	0.7067	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		496.99250	499.729	19.06	0.2933	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		378.98980	385.409	24.45	0.2305	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,331.98980	3,315.009	24.45	0.7695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	27.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		984,777.70000	984,752.700	27.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		623.25620	634.863	23.28	0.3200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,770.95620	2,757.563	23.28	0.6800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		621.51920	633.086	23.29	0.3192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,779.21920	2,765.786	23.29	0.6808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		619.78860	631.315	23.31	0.3184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,787.48860	2,774.015	23.31	0.6816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		825.17380	840.429	22.02	0.4065	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,002.87380	1,993.129	22.02	0.5935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		733.72960	747.761	22.56	0.3683	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,311.42960	2,300.461	22.56	0.6317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		686.30210	699.320	22.85	0.3479	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,494.00210	2,482.020	22.85	0.6521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,929.86380	1,957.452	18.85	0.7438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		467.56380	470.152	18.85	0.2562	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,651.78040	1,678.981	19.23	0.6803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		649.48040	651.681	19.23	0.3197	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,595.89770	1,622.973	19.32	0.6663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		693.59770	695.673	19.32	0.3337	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,637.37830	2,670.478	17.45	0.8742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		165.07830	173.178	17.45	0.1258	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,936.29760	1,963.891	18.85	0.7451	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		463.99760	466.591	18.85	0.2549	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		899.27620	910.101	23.01	0.3831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,656.07620	2,643.101	23.01	0.6169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		897.14750	907.945	23.02	0.3823	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Put		2,663.94750	2,650.945	23.02	0.6177	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Call		895.01930	905.797	23.03	0.3815	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Put		2,671.81930	2,658.797	23.03	0.6185	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Call		1,240.84520	1,255.979	21.49	0.4986	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Put		1,707.64520	1,698.979	21.49	0.5014	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		1,128.95640	1,137.476	23.13	0.4156	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		2,772.85640	2,759.076	23.13	0.5844	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		1,133.60960	1,142.155	23.11	0.4171	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		2,757.50960	2,743.755	23.11	0.5829	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		1,131.27970	1,139.816	23.12	0.4164	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		2,765.17970	2,751.416	23.12	0.5836	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		1,363.99110	1,370.031	23.19	0.4442	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		2,865.09110	2,850.231	23.19	0.5558	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		1,361.52530	1,367.551	23.20	0.4435	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		2,872.62530	2,857.752	23.20	0.5565	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Call		3,084.27750	3,095.888	18.97	0.7960	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Put		525.37750	516.088	18.97	0.2040	0.00	0	70,530
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		1,366.46330	1,372.509	23.18	0.4449	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		2,857.56330	2,842.709	23.18	0.5551	0.00	0	0
<b>Total \$ / R Option</b>											<b>136,455,610.26</b>	<b>367,841</b>	<b>2,497,705</b>	
<b>Total \$ / R</b>											<b>2,416,520,127.46</b>	<b>525,338</b>	<b>3,193,352</b>	
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	14.46230			14.44410		0.0000		115,698.40	8	362
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	14.70300			14.68280		0.0000		0.00	0	91
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	14.98420			14.96150		0.0000		0.00	0	51
<b>Total \$ / R MAXI Future</b>											<b>115,698.40</b>	<b>8</b>	<b>504</b>	
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call		34,424.22770	34,569.119	22.70	0.3746	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put		89,014.22770	87,339.119	22.70	0.6254	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Call		34,143.34410	34,284.090	22.73	0.3721	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Put		89,733.34410	88,054.090	22.73	0.6279	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Call		33,864.69100	34,001.567	22.75	0.3697	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Put		90,454.69100	88,771.567	22.75	0.6303	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Put		255,183.25760	253,400.972	24.38	0.8016	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Call		23,348.48050	23,583.960	24.40	0.1975	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Put		256,068.48050	254,283.959	24.40	0.8025	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Call		23,578.69140	23,818.918	24.36	0.1993	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Put		254,298.69140	252,518.918	24.36	0.8007	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Call		23,463.25760	23,700.972	24.38	0.1984	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Call		58,837.88650	59,971.228	22.57	0.3515	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Put		199,687.88650	198,551.228	22.57	0.6485	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Call		58,628.23980	59,756.346	22.59	0.3505	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Put		200,478.23980	199,336.346	22.59	0.6495	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Call		58,419.52570	59,542.409	22.61	0.3494	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Put		201,269.52570	200,122.409	22.61	0.6506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>115,698.40</b>	<b>8</b>	<b>504</b>
£ / R	On	27/10/2016	Foreign Exchange Future			17.45870		17.42730			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.65530		17.62390			0.0000	29,925,733.50	1,695	59,852
£ / R	On	13/03/2017	Foreign Exchange Future			17.98180		17.94730			0.0000	0.00	0	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			18.15000		18.11460			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.36170		18.32620			0.0000	275,425.50	15	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			19.14260		19.10620			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>30,201,159.00</b>	<b>1,710</b>	<b>85,724</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			17.82730	13.614	27.14	0.0374	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,810.52730	1,774.914	27.14	0.9626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,137.54380	1,157.571	20.68	0.7362	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			273.64380	262.271	20.68	0.2638	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			907.01960	924.912	21.12	0.6477	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			413.11960	399.612	21.12	0.3523	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			814.08180	830.078	21.32	0.6057	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,317.39890	9,285.736	32.53	0.9985	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,058.02810	5,028.394	31.41	0.9628	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			31.10090	30.967	32.53	0.0336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,417.20090	5,385.667	32.53	0.9664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			10.91630	9.441	32.53	0.0116	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,847.01630	6,814.141	32.53	0.9884	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.29890	1.036	32.53	0.0015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,824.03350	3,797.439	26.78	0.9477	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			31.98330	33.786	31.34	0.0374	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,038.08330	5,008.486	31.34	0.9626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			31.95590	33.739	31.38	0.0373	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,048.05590	5,018.440	31.38	0.9627	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			31.92810	33.694	31.41	0.0372	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			885.40890	864.233	22.26	0.5616	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			383.38010	390.516	22.87	0.3526	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,169.48010	1,145.216	22.87	0.6474	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			190.41050	194.075	24.34	0.1986	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,956.51050	1,928.775	24.34	0.8014	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			37.93350	42.739	26.78	0.0523	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			490.18180	474.778	21.32	0.3943	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			603.72890	615.734	21.89	0.4959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			729.82890	710.434	21.89	0.5041	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			583.40490	595.346	21.96	0.4842	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			759.50490	740.046	21.96	0.5158	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			509.30890	519.533	22.26	0.4384	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			75.50920	76.822	26.55	0.0616	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,868.20920	5,835.022	26.55	0.9384	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			75.08300	76.389	26.55	0.0613	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,877.78300	5,844.589	26.55	0.9387	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			74.65900	75.958	26.55	0.0610	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,887.35900	5,854.158	26.55	0.9390	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,990.55870	5,957.233	26.17	0.9138	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			125.15870	127.233	26.17	0.0862	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			5,693.80000	5,658.300		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			5,703.80000	5,668.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,713.80000	5,678.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			399.68940	403.440	23.42	0.1726	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,433.48940	6,400.840	23.42	0.8274	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			398.54760	402.288	23.42	0.1723	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,442.34760	6,409.688	23.42	0.8277	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			397.40870	401.138	23.42	0.1719	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,451.20870	6,418.538	23.42	0.8281	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>18,555</b>
<b>Total £ / R</b>												<b>30,201,159.00</b>	<b>1,710</b>	<b>104,279</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14016		0.13920			0.0000	0.00	0	14,423
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14307		0.14206			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14649		0.14546			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14975		0.14868			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,866</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,079.90000	26,983.900	26.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,079.90000	27,983.900	26.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,079.90000	28,983.900	26.33	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			840.62290	881.517	19.77	0.5925	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			634.62290	574.617	19.77	0.4075	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			478.59880	506.509	21.46	0.3921	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,272.59880	1,199.609	21.46	0.6079	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			266.44030	285.236	22.83	0.2457	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,060.44030	1,978.336	22.83	0.7543	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			830.71200	863.221	21.09	0.4806	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,284.71200	1,213.721	21.09	0.5194	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			548.21290	571.443	22.22	0.3487	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,002.21290	1,921.943	22.22	0.6513	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			357.98950	376.391	23.16	0.2476	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,811.98950	2,726.891	23.16	0.7524	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,246.03290	1,286.898	22.56	0.5403	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,377.73290	1,311.498	22.56	0.4597	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			912.50010	943.931	23.48	0.4291	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,044.20010	1,968.531	23.48	0.5709	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			667.61670	692.077	24.31	0.3360	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,799.31670	2,716.677	24.31	0.6640	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>15,866</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.80490		15.75700			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.92020		15.87360			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.99820		15.95230			0.0000	3,663,587.80	229	50,718
€ / R	On	13/03/2017	Foreign Exchange Future			16.32890		16.27930			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.71700		16.66580			0.0000	0.00	0	77,607
€ / R	On	18/09/2017	Foreign Exchange Future			17.08500		17.03140			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.48550		17.43110			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,663,587.80</b>	<b>229</b>	<b>136,859</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			289.49310	309.446	22.04	0.5399	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			282.49310	254.546	22.04	0.4601	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			322.30200	336.133	21.05	0.4095	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			688.70200	655.933	21.05	0.5905	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			226.60360	239.235	21.91	0.2722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,284.30360	1,251.035	21.91	0.7278	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			11.01050	11.077	28.01	0.0167	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,950.82590	5,904.913	28.01	0.9947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			230.40540	243.203	21.87	0.2759	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,268.10540	1,235.003	21.87	0.7241	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,196.02590	1,163.695	21.70	0.7066	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			228.49540	241.209	21.89	0.2741	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,276.19540	1,243.009	21.89	0.7259	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			823.99220	796.670	20.72	0.5929	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			346.42890	363.922	20.92	0.3821	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			894.12890	865.722	20.92	0.6179	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			248.32590	261.895	21.70	0.2934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,858.71050	4,812.877	28.01	0.9833	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			3.12590	3.113	28.01	0.0053	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			376.29220	394.870	20.72	0.4071	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			225.62400	239.645	22.65	0.1945	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,656.32400	2,620.745	22.65	0.8055	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			227.94990	242.045	22.62	0.1962	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,638.64990	2,603.145	22.62	0.8038	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			226.78230	240.842	22.64	0.1953	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,647.48230	2,611.942	22.64	0.8047	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			411.42800	435.823	22.38	0.2565	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,935.62800	2,908.823	22.38	0.7435	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			409.98890	434.365	22.39	0.2558	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,944.18890	2,917.365	22.39	0.7442	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			412.87320	437.291	22.37	0.2573	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,927.07320	2,900.291	22.37	0.7427	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			609.48180	643.258	22.14	0.3069	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,048.08180	3,028.258	22.14	0.6931	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			607.78850	641.553	22.15	0.3062	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,056.38850	3,036.553	22.15	0.6938	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			611.18100	644.963	22.13	0.3076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,039.78100	3,019.963	22.13	0.6924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,906.95240	1,880.189	20.50	0.5134	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,274.74290	1,302.410	20.51	0.4856	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,913.64290	1,886.910	20.51	0.5144	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,281.37880	1,308.977	20.49	0.4875	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,900.27880	1,873.477	20.49	0.5125	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,278.05240	1,305.689	20.50	0.4866	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>3,663,587.80</b>	<b>229</b>	<b>143,231</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.90850		10.91740			0.0000	163,627.50	15	7,161
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.06910		11.07660			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.25610		11.26170			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.43050		11.43460			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.64010		11.64580			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>163,627.50</b>	<b>15</b>	<b>10,684</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			435.57430	426.494	15.48	0.6483	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			178.17430	177.994	15.48	0.3517	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			429.40140	420.329	15.48	0.6430	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			182.00140	181.829	15.48	0.3570	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			423.28220	414.218	15.48	0.6377	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			185.88220	185.718	15.48	0.3623	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			178.03780	176.125	16.76	0.2583	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,041.43780	1,047.025	16.76	0.7417	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			176.27130	174.360	16.78	0.2561	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,049.67130	1,055.260	16.78	0.7439	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			174.52560	172.615	16.80	0.2539	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,057.92560	1,063.515	16.80	0.7461	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,123.17040	1,129.821	16.74	0.6685	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			319.32890	320.404	16.70	0.3354	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,107.62890	1,114.304	16.70	0.6646	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			317.09090	318.155	16.72	0.3334	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,115.39090	1,122.055	16.72	0.6666	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			314.87040	315.921	16.74	0.3315	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			446.37070	449.488	16.81	0.3801	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,181.77070	1,188.988	16.81	0.6199	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			443.83360	446.947	16.83	0.3784	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,189.23360	1,196.447	16.83	0.6216	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			441.31680	444.417	16.85	0.3766	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,196.71680	1,203.917	16.85	0.6234	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			959.96010	966.034	16.63	0.5071	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			732.12700	732.500	16.64	0.4911	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			966.32700	972.400	16.64	0.5089	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			739.41650	739.781	16.62	0.4947	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			953.61650	959.681	16.62	0.5053	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			735.76010	736.134	16.63	0.4929	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>163,627.50</b>	<b>15</b>	<b>10,684</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.93530		10.88550			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.12490		11.07260			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.34560		11.29200			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			24.14220	26.315	20.23	0.0656	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,648.64220	1,601.015	20.23	0.9344	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			23.71370	25.862	20.24	0.0646	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,658.21370	1,610.562	20.24	0.9354	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			23.29260	25.417	20.26	0.0636	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,667.79260	1,620.117	20.26	0.9364	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			100.30020	106.853	19.46	0.1552	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,757.70020	1,711.953	19.46	0.8448	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			99.40150	105.884	19.48	0.1540	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,766.80150	1,720.984	19.48	0.8460	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			98.51160	104.925	19.50	0.1528	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,775.91160	1,730.025	19.50	0.8472	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			449.46100	475.463	17.10	0.4344	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			887.46100	859.863	17.10	0.5656	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			446.38360	472.235	17.12	0.4321	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			894.38360	866.635	17.12	0.5679	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			443.32750	469.028	17.13	0.4299	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			901.32750	873.428	17.13	0.5701	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			349.66880		368.03510			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.68440		14.63740			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			15.00760		14.95620			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.38650		15.33360			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			65.68840	69.257	22.99	0.1044	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,128.28840	2,084.857	22.99	0.8956	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			67.26750	70.931	22.98	0.1065	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,109.86750	2,066.531	22.98	0.8935	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			66.47360	70.089	22.98	0.1055	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,119.07360	2,075.689	22.98	0.8945	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,330.61990	2,288.667	22.72	0.7881	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			235.52370	244.922	22.74	0.2109	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,339.32370	2,297.322	22.74	0.7891	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			234.23510	243.588	22.75	0.2099	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,348.03510	2,305.988	22.75	0.7901	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			236.81990	246.267	22.72	0.2119	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			806.09950	830.524	20.66	0.4588	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,362.49950	1,334.024	20.66	0.5412	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			812.55140	837.142	20.64	0.4617	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,348.95140	1,320.642	20.64	0.5383	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			809.32110	833.826	20.65	0.4602	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,355.72110	1,327.326	20.65	0.5398	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			2.13340		2.13440			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.15720		2.15700			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.18610		2.18570			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			3,412.89530	3,421.099	21.93	0.9348	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			67.58670	65.424	21.82	0.0758	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,223.58670	3,231.424	21.82	0.9242	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			62.02280	60.051	21.87	0.0704	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,318.02280	3,326.051	21.87	0.9296	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			56.89530	55.099	21.93	0.0652	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,646.29070	3,646.085	20.99	0.8473	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			235.84860	237.871	20.82	0.1649	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,465.84860	3,465.871	20.82	0.8351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			225.83940	227.748	20.90	0.1587	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,555.83940	3,555.748	20.90	0.8413	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			216.29070	218.085	20.99	0.1527	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,111.41980	1,121.209	18.86	0.4687	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,654.41980	1,660.209	18.86	0.5313	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,076.22910	1,085.815	18.93	0.4577	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,719.22910	1,724.815	18.93	0.5423	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,042.11010	1,051.489	18.99	0.4469	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,785.11010	1,790.489	18.99	0.5531	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.12870		2.12930			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			578.70510	570.438	19.13	0.5100	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			585.70510	583.438	19.13	0.4900	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			676.09040	667.419	18.96	0.5654	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			483.09040	480.418	18.96	0.4346	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			626.00410	617.522	19.05	0.5376	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			533.00410	530.522	19.05	0.4624	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			2.15320		2.14680			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.19760		2.19090			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			66.48680	68.722	21.89	0.0782	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,298.48680	3,236.722	21.89	0.9218	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			62.62310	64.624	22.06	0.0738	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,394.62310	3,332.623	22.06	0.9262	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			59.02420	60.810	22.23	0.0696	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,491.02420	3,428.810	22.23	0.9304	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,376.30920	1,345.736	17.55	0.5760	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			654.27660	689.302	17.64	0.4094	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,445.27660	1,413.302	17.64	0.5906	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			624.60520	658.250	17.73	0.3952	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,515.60520	1,482.250	17.73	0.6048	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			685.30920	721.736	17.55	0.4240	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.86570		1.86330			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89820		1.89540			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.93520		1.93200			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			121.72920	118.786	24.86	0.1258	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,688.72920	2,661.786	24.86	0.8742	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			113.96430	111.049	25.01	0.1184	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,780.96430	2,754.049	25.01	0.8816	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			106.72820	103.845	25.16	0.1115	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,873.72820	2,846.845	25.16	0.8885	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			359.82810	365.055	23.37	0.2350	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,805.82810	2,783.055	23.37	0.7650	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			345.71920	350.645	23.49	0.2269	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,891.71920	2,868.645	23.49	0.7731	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			332.23320	336.869	23.60	0.2191	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,978.23320	2,954.870	23.60	0.7809	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,160.61450	1,183.589	20.34	0.5033	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,440.61450	1,431.589	20.34	0.4967	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,125.29190	1,147.398	20.45	0.4916	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,505.29190	1,495.398	20.45	0.5084	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,091.14360	1,112.382	20.56	0.4801	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,571.14360	1,560.382	20.56	0.5199	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			0.14120		0.14090			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14110		0.14090			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14150		0.14090			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			10.20400		10.18040			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.34700		10.32260			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.51260		10.48550			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			103.08940	101.953	18.29	0.2283	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			772.68940	747.953	18.29	0.7717	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			101.40740	100.248	18.31	0.2251	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			781.00740	756.248	18.31	0.7749	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			99.75320	98.570	18.34	0.2220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			789.35320	764.571	18.34	0.7780	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			201.22020	205.737	17.84	0.2922	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			968.62020	948.737	17.84	0.7078	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			199.24270	203.692	17.86	0.2898	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			976.64270	956.691	17.86	0.7102	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			197.28330	201.667	17.88	0.2874	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			984.68330	964.667	17.88	0.7126	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			412.91650	427.893	17.51	0.4195	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			867.41650	855.293	17.51	0.5805	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			409.87660	424.739	17.52	0.4171	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			874.37660	862.139	17.52	0.5829	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			406.85890	421.605	17.54	0.4148	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			881.35890	869.005	17.54	0.5852	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			1.34110		1.33290			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35260		1.34490			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36890		1.36060			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			671.00000	589.000		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			771.00000	689.000		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			871.00000	789.000		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			751.00000	674.000		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			851.00000	774.000		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			951.00000	874.000		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			194.00000	111.000		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			294.00000	211.000		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			394.00000	311.000		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			1.22080		1.22010			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22300		1.22230			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	19/06/2017	Foreign Exchange Future			1.22540		1.22490			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			1.10620		1.10440			0.0000	0.00	0	11,353
QUANTO €On	13/03/2017	Foreign Exchange Future			1.11060		1.10870			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.11560		1.11390			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>11,353</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>11,353</b>
RAIN	On 19/12/2016	Foreign Exchange Future			24,906.56000		24,854.22000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/12/2016	Foreign Exchange Future			10.44040		10.44000			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.61550		10.61410			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			36.92200	34.347	20.34	0.0852	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,406.92200	1,403.947	20.34	0.9148	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			36.25800	33.721	20.35	0.0839	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,416.25800	1,413.321	20.35	0.9161	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			35.60530	33.105	20.37	0.0825	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,425.60530	1,422.705	20.37	0.9175	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			321.11990	320.400	17.50	0.4006	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			697.01990	694.900	17.50	0.5994	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			318.08430	317.332	17.52	0.3977	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			703.98430	701.832	17.52	0.6023	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			315.07650	314.295	17.54	0.3947	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			710.97650	708.795	17.54	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			4.61750		4.60700			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.61360		4.60490			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			9.02490	9.354	19.66	0.0580	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			692.02490	681.854	19.66	0.9420	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			8.68360	9.011	19.72	0.0560	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			701.68360	691.511	19.72	0.9440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.35610	8.681	19.78	0.0541	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			711.35610	701.181	19.78	0.9459	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			98.98550	102.059	16.61	0.3323	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			354.08550	348.459	16.61	0.6677	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			96.57530	99.559	16.65	0.3258	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			361.67530	355.959	16.65	0.6742	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			94.22350	97.118	16.69	0.3194	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			369.32350	363.518	16.69	0.6806	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.39760		1.40180			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35790		1.36380			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32800		1.32690			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>2,314,208,589.90</b>	<b>159,459</b>	<b>991,926</b>
<b>Total Options</b>												<b>136,455,610.26</b>	<b>367,841</b>	<b>2,522,632</b>
<b>Grand Total:</b>												<b>2,450,664,200.16</b>	<b>527,300</b>	<b>3,514,558</b>