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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/10/2016 Foreign Exchange Future			13.85110		13.90780			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.85110		13.90790			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			13.85110		13.91080			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.86250		13.92220			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.86530		13.92510			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.87910		13.93890			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.88740		13.94730			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.90110		13.96120			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.90380		13.96390			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.90650		13.96670			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.93670		13.99730			0.0000	0.00	0	1,123
\$ / R On 06/12/2016 Foreign Exchange Future			13.95850		14.04230			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.97480		14.03570			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.97750		14.03840			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.98030		14.04120			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.98300		14.04390			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			13.99390		14.05490			0.0000	857,350,277.40	61,266	424,549
\$ / R On 21/12/2016 Foreign Exchange Future			13.99930		14.06040			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.02110		14.08230			0.0000	0.00	0	790
\$ / R On 13/01/2017 Foreign Exchange Future			14.06160		14.12280			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			14.07510		14.13630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/01/2017	Foreign Exchange Future			14.08860		14.06700			0.0000	986,202.00	70	70
\$ / R	On	25/01/2017	Foreign Exchange Future			14.09400		14.15520			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.22210		14.28480			0.0000	1,720,874.10	121	105,003
\$ / R	On	12/04/2017	Foreign Exchange Future			14.30390		14.36760			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.32850		14.31250			0.0000	1,002,995.00	70	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.33940		14.40340			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.49130		14.55660			0.0000	2,463,521.00	170	151,223
\$ / R	On	12/07/2017	Foreign Exchange Future			14.55480		14.62060			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.57970		14.56050			0.0000	1,020,579.00	70	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.60210		14.81020			0.0000	0.00	0	4,150
\$ / R	On	23/10/2017	Foreign Exchange Future			14.60590		14.81350			0.0000	4,878,370.60	334	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.83550		15.11430			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.23660		15.45440			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.63770		15.79460			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>869,422,819.10</b>	<b>62,101</b>	<b>699,870</b>
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.00530	0.000	44.05	0.0000	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,942.20530	4,998.900	44.05	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,107.80000	2,051.100	45.54	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	45.54	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			419.37380	354.475	28.24	0.9595	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			11.57380	3.375	28.24	0.0405	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.00680	0.000	44.05	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,862.20680	4,918.900	44.05	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.15770	0.038	59.03	0.0003	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,232.25770	2,288.938	59.03	0.9997	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			665.85390	604.419	31.27	0.9731	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			7.95390	3.319	31.27	0.0269	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			28.07190	12.115	28.43	0.0904	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			370.17190	411.015	28.43	0.9096	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			3.34350	0.430	38.48	0.0036	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,055.44350	1,109.330	38.48	0.9964	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			2.63210	0.264	39.54	0.0022	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,154.73210	1,209.164	39.54	0.9978	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			321.53980	258.304	23.27	0.7803	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			40.73980	37.204	23.27	0.2197	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			253.75980	203.298	18.34	0.6306	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			81.55980	90.798	18.34	0.3694	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			342.99690	287.846	18.75	0.7467	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			50.79690	55.346	18.75	0.2533	0.00	0	15,400
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			171.57370	129.942	17.88	0.4677	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			146.47370	164.642	17.88	0.5323	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			1.36120	0.597	30.77	0.0025	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,422.46120	2,481.497	30.77	0.9975	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			20.81010	12.170	23.42	0.0485	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,031.91010	1,083.070	23.42	0.9515	0.00	0	8,695

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		1.49280	0.656	30.42	0.0028	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,362.59280	2,421.556	30.42	0.9972	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		221.27460	177.717	19.72	0.4306	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		273.97460	290.317	19.72	0.5694	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		183.06680	144.036	20.13	0.3671	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		335.76680	356.636	20.13	0.6329	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		136.37470	104.050	20.73	0.2837	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		439.07470	466.651	20.73	0.7163	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		100.58700	74.482	21.34	0.2151	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		553.28700	587.082	21.34	0.7849	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call		266.99180	217.856	19.31	0.4991	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put		219.69180	230.456	19.31	0.5009	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		320.53250	267.934	19.16	0.5704	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		173.23250	180.534	19.16	0.4296	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		41.08390	28.077	22.61	0.0933	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		893.78390	940.677	22.61	0.9067	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		166.16140	129.396	20.33	0.3377	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		368.86140	391.996	20.33	0.6623	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		447.48480	389.717	18.85	0.7087	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		100.18480	102.316	18.85	0.2913	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		349.80860	295.686	19.08	0.6060	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		152.50860	158.286	19.08	0.3940	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		462.39030	407.773	18.91	0.6761	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		131.19030	136.673	18.91	0.3239	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		333.41200	286.127	19.39	0.5359	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		229.51200	242.327	19.39	0.4641	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		2.10740	1.535	31.08	0.0046	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,125.40740	3,185.035	31.08	0.9954	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		757.19850	697.616	18.63	0.8511	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		50.49850	51.116	18.63	0.1489	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		17.24840	12.401	25.08	0.0364	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,650.54840	1,705.901	25.08	0.9636	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.12380	0.320	33.91	0.0008	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,402.82380	5,463.620	33.91	0.9992	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,199.82660	2,139.150	22.76	0.9925	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		2.52660	2.450	22.76	0.0075	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		631.72480	578.933	18.76	0.7206	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		134.42480	142.233	18.76	0.2794	0.00	0	150
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call		0.00000	239.540	21.18	0.3635	3,353,562.80	14,000	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put		0.00000	631.040	21.18	0.6365	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call		0.00000	569.552	19.44	0.6655	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put		0.00000	211.052	19.44	0.3345	1,477,360.50	7,000	7,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		189.33150	169.733	21.98	0.2619	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		903.63150	944.933	21.98	0.7381	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		291.61040	264.671	20.90	0.3732	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		623.21040	657.171	20.90	0.6268	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,427.82840	1,367.453	18.31	0.9359	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			26.62840	27.153	18.31	0.0641	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,418.26190	1,358.227	18.31	0.9344	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			27.06190	27.927	18.31	0.0656	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,408.99150	1,349.019	18.32	0.9328	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			27.79150	28.719	18.32	0.0672	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			477.57370	439.699	20.31	0.5275	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			383.67370	406.699	20.31	0.4725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.04670	0.050	27.99	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,845.14670	6,906.150	27.99	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.03880	0.042	27.99	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,945.13880	7,006.142	27.99	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.02490	0.027	27.99	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,185.12490	7,246.127	27.99	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.02220	0.024	27.99	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,245.12220	7,306.124	27.99	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00080	0.001	27.99	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,955.10080	9,016.101	27.99	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.99	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,885.10000	12,946.100	27.99	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,264.22290	2,203.163	21.95	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.32290	9.263	21.95	0.0205	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,582.07290	1,520.991	19.07	0.9408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			27.17290	27.091	19.07	0.0592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,496.11170	1,435.061	18.70	0.9322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			31.21170	31.161	18.70	0.0678	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,348.60000	1,289.975	18.73	0.9060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			43.70000	46.075	18.73	0.0940	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,131.48520	1,074.991	18.85	0.8517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			76.58520	81.091	18.85	0.1483	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			953.66400	899.867	18.95	0.7911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			118.76400	125.967	18.95	0.2089	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			900.10360	847.333	18.98	0.7695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			135.20360	143.433	18.98	0.2305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			892.57960	839.962	18.99	0.7663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			137.67960	146.062	18.99	0.2337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			885.08810	832.824	19.00	0.7630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			140.18810	148.924	19.00	0.2370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			862.80980	811.630	19.05	0.7530	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			147.90980	157.730	19.05	0.2470	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			855.44970	804.639	19.07	0.7496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			150.54970	160.740	19.07	0.2504	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			0.00000	770.259	19.15	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			0.00000	176.359	19.15	0.2675	906,837.98	5,142	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			752.25040	704.378	19.32	0.6973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			197.35040	210.478	19.32	0.3027	0.00	0	26,886

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	13.65	Call			657.52050	612.872	19.56	0.6427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			252.62050	268.972	19.56	0.3573	1,613,831.40	6,000	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			627.85770	584.332	19.65	0.6242	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			272.95770	290.432	19.65	0.3758	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			599.15210	556.772	19.73	0.6056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			294.25210	312.872	19.73	0.3944	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			587.93850	546.020	19.76	0.5982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			303.03850	322.120	19.76	0.4018	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			469.87500	433.401	20.14	0.5134	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			414.97500	439.501	20.14	0.4866	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			446.80880	412.627	20.27	0.4954	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			441.90880	468.727	20.27	0.5046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			434.06890	400.596	20.35	0.4848	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			459.16890	486.696	20.35	0.5152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			429.89450	396.656	20.38	0.4813	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			464.99450	492.756	20.38	0.5187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			425.75550	392.750	20.41	0.4778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			470.85550	498.850	20.41	0.5222	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			417.58340	385.044	20.46	0.4708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			482.68340	511.144	20.46	0.5292	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			393.89720	362.746	20.62	0.4502	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			518.99720	548.846	20.62	0.5498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			386.27630	355.581	20.67	0.4435	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			531.37630	561.681	20.67	0.5565	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			375.09330	345.080	20.75	0.4335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			550.19330	581.180	20.75	0.5665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			367.80420	338.240	20.81	0.4269	676,479.40	2,000	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			562.90420	594.340	20.81	0.5731	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			350.14420	321.689	20.94	0.4108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			595.24420	627.789	20.94	0.5892	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			339.92660	312.128	21.02	0.4013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			615.02660	648.228	21.02	0.5987	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			336.58350	309.001	21.04	0.3981	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			621.68350	655.101	21.04	0.6019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			320.32110	293.810	21.18	0.3827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			655.42110	689.910	21.18	0.6173	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			317.15880	290.858	21.20	0.3797	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			662.25880	696.959	21.20	0.6203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			301.78200	276.522	21.34	0.3647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			696.88200	732.622	21.34	0.6353	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			287.11460	262.873	21.47	0.3503	184,010.82	700	1,300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			732.21460	768.973	21.47	0.6497	23,069,178.00	30,000	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			284.26440	260.222	21.50	0.3474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			739.36440	776.322	21.50	0.6526	776,321.90	1,000	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			259.80530	237.515	21.74	0.3226	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			804.90530	843.615	21.74	0.6774	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		252.11440	230.391	21.82	0.3147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		827.21440	866.491	21.82	0.6853	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		244.64780	223.477	21.90	0.3069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		849.74780	889.577	21.90	0.6931	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		237.39610	216.770	21.98	0.2993	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		872.49610	912.870	21.98	0.7007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		235.02680	214.580	22.00	0.2968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		880.12680	920.680	22.00	0.7032	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		212.58220	193.694	22.26	0.2726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		957.68220	999.794	22.26	0.7274	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		208.35640	189.769	22.31	0.2680	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		973.45640	1,015.869	22.31	0.7320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		200.15570	182.154	22.41	0.2589	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,005.25570	1,048.254	22.41	0.7411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		190.35820	173.070	22.54	0.2480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,045.45820	1,089.171	22.54	0.7520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		177.45370	161.122	22.72	0.2333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,102.55370	1,147.222	22.72	0.7667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		173.93290	157.865	22.77	0.2293	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,119.03290	1,163.965	22.77	0.7707	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		157.37310	142.573	23.03	0.2100	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,202.47310	1,248.673	23.03	0.7900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		142.43670	128.811	23.29	0.1923	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,287.53670	1,334.911	23.29	0.8077	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		141.02640	127.512	23.31	0.1906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,296.12640	1,343.612	23.31	0.8094	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		131.55330	118.805	23.49	0.1792	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,356.65330	1,404.905	23.49	0.8208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		116.84140	105.309	23.80	0.1610	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,461.94140	1,511.409	23.80	0.8390	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		107.84850	96.784	23.97	0.1496	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,532.94850	1,582.884	23.97	0.8504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		105.65180	94.765	24.01	0.1469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,550.75180	1,600.865	24.01	0.8531	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		98.31700	88.033	24.16	0.1376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,613.41700	1,664.133	24.16	0.8624	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		87.83580	78.434	24.40	0.1243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,712.93580	1,764.534	24.40	0.8757	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		77.71580	69.191	24.65	0.1111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,822.81580	1,875.291	24.65	0.8889	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		76.92950	68.474	24.67	0.1101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,832.02950	1,884.574	24.67	0.8899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		73.86570	65.682	24.76	0.1060	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,868.96570	1,921.782	24.76	0.8940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		73.12020	65.004	24.78	0.1051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,878.22020	1,931.104	24.78	0.8949	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	16.00	Call		63.47630	56.236	25.08	0.0922	56,236.10	1,000	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,008.57630	2,062.336	25.08	0.9078	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		56.84670	50.227	25.31	0.0832	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,111.94670	2,166.327	25.31	0.9168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		51.97300	45.820	25.50	0.0765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,197.07300	2,251.920	25.50	0.9235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		46.61770	40.989	25.74	0.0690	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,301.71770	2,357.089	25.74	0.9310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		42.67880	37.444	25.93	0.0635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,387.77880	2,443.544	25.93	0.9365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		39.86480	34.916	26.08	0.0595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,454.96480	2,511.016	26.08	0.9405	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		37.61400	32.897	26.21	0.0563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,512.71400	2,568.997	26.21	0.9437	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		36.89490	32.252	26.25	0.0553	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,531.99490	2,588.352	26.25	0.9447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		32.26290	28.109	26.55	0.0487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,667.36290	2,724.209	26.55	0.9513	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		30.19020	26.259	26.70	0.0456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,735.29020	2,792.359	26.70	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		29.90640	26.007	26.72	0.0452	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,745.00640	2,802.107	26.72	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		28.26430	24.355	26.81	0.0426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,803.36430	2,860.455	26.81	0.9574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		25.67540	22.087	26.88	0.0390	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,880.77540	2,938.187	26.88	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		24.37880	21.031	26.91	0.0374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,919.47880	2,977.131	26.91	0.9626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		24.06440	20.775	26.92	0.0370	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,929.16440	2,986.875	26.92	0.9630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		22.84440	19.780	26.96	0.0354	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,967.94440	3,025.880	26.96	0.9646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		13.63060	12.222	27.29	0.0229	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,348.73060	3,408.322	27.29	0.9771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		11.75030	10.663	27.39	0.0202	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,456.85030	3,516.763	27.39	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		11.59220	10.531	27.40	0.0200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,466.69220	3,526.631	27.40	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		9.44910	8.738	27.53	0.0168	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,614.54910	3,674.838	27.53	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		9.06820	8.418	27.55	0.0163	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,644.16820	3,704.518	27.55	0.9837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		8.70220	8.109	27.58	0.0157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,673.80220	3,734.209	27.58	0.9843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		5.90200	5.719	27.82	0.0114	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,951.00200	4,011.819	27.82	0.9886	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		5.65920	5.509	27.85	0.0110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,980.75920	4,041.609	27.85	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		5.42620	5.307	27.87	0.0106	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,010.52620	4,071.407	27.87	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		5.12960	5.049	27.91	0.0101	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,050.22960	4,111.149	27.91	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		4.98730	4.924	27.92	0.0099	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,070.08730	4,131.024	27.92	0.9901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		3.24310	3.240	27.99	0.0068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,358.34310	4,419.340	27.99	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		3.04740	3.047	27.99	0.0064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,398.14740	4,459.147	27.99	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		1.51560	1.530	27.99	0.0034	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,836.61560	4,897.630	27.99	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		1.30980	1.325	27.99	0.0030	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,926.40980	4,987.425	27.99	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		1.26780	1.283	27.99	0.0029	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,946.36780	5,007.383	27.99	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		0.99150	1.007	27.99	0.0023	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,096.09150	5,157.107	27.99	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		0.84030	0.856	27.99	0.0020	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,195.94030	5,256.956	27.99	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		0.39330	0.405	27.99	0.0010	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,645.49330	5,706.505	27.99	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		0.36100	0.372	27.99	0.0009	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,695.46100	5,756.472	27.99	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		0.32560	0.336	27.99	0.0008	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,755.42560	5,816.436	27.99	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.25540	0.265	27.99	0.0007	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,895.35540	5,956.365	27.99	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.20350	0.212	27.99	0.0005	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,025.30350	6,086.312	27.99	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.17680	0.184	27.99	0.0005	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,105.27680	6,166.284	27.99	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		0.13800	0.144	27.99	0.0004	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,245.23800	6,306.244	27.99	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.12400	0.130	27.99	0.0003	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,305.22400	6,366.230	27.99	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.05600	0.060	27.99	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,745.15600	6,806.160	27.99	0.9998	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		392.28850	361.821	20.67	0.4435	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		541.88850	572.521	20.67	0.5565	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		339.47710	313.479	20.98	0.3806	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		717.17710	752.379	20.98	0.6194	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		606.53420	567.946	19.51	0.5529	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		433.73420	456.346	19.51	0.4471	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	13/01/2017	Foreign Exchange Option	16.17	Call			100.43330	91.423	24.35	0.1213	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,147.63330	2,199.823	24.35	0.8787	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			482.35620	450.910	20.06	0.4598	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			626.05620	655.810	20.06	0.5402	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			0.00000	557.517	19.49	0.5277	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			0.00000	528.917	19.49	0.4723	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			585.58730	549.198	19.57	0.5179	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			530.38730	555.198	19.57	0.4821	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			153.33010	140.922	23.42	0.1682	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,888.13010	1,936.922	23.42	0.8318	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			648.21280	616.698	19.94	0.4842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			763.41280	794.598	19.94	0.5158	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			372.37990	353.590	21.73	0.3095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,427.57990	1,471.490	21.73	0.6905	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			776.06920	739.234	19.41	0.5525	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			591.26920	617.134	19.41	0.4475	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			687.99520	654.965	19.76	0.5064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			703.19520	732.865	19.76	0.4936	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			343.90000	326.544	22.01	0.2891	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,539.10000	1,584.444	22.01	0.7109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			558.31180	530.432	20.40	0.4315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			923.51180	958.332	20.40	0.5685	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			396.61350	376.628	21.51	0.3266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,341.81350	1,384.528	21.51	0.6734	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			287.09680	270.980	22.57	0.2465	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,802.29680	1,848.880	22.57	0.7535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			370.25890	351.576	21.75	0.3080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,435.45890	1,479.476	21.75	0.6920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			368.15130	349.575	21.77	0.3065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,443.35130	1,487.475	21.77	0.6935	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			145.12420	136.843	24.49	0.1345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,860.32420	2,914.743	24.49	0.8655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			304.00430	287.559	22.41	0.2592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,719.20430	1,765.459	22.41	0.7408	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			297.33570	280.798	22.48	0.2541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,752.53570	1,798.698	22.48	0.7459	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			87.28200	84.079	28.22	0.0801	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,242.48200	4,301.979	28.22	0.9199	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			224.70810	211.910	23.24	0.1991	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,159.90810	2,209.810	23.24	0.8009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			166.47280	156.948	24.09	0.1524	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,631.67280	2,684.848	24.09	0.8476	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			12.71710	11.032	28.25	0.0134	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,967.91710	7,028.932	28.25	0.9866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			125.91240	120.607	25.25	0.1184	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,151.11240	3,208.507	25.25	0.8816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			87.52420	84.308	28.20	0.0804	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,232.72420	4,292.208	28.20	0.9196	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			11.10520	9.604	28.25	0.0118	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,146.30520	7,207.504	28.25	0.9882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			63.73550	57.361	28.25	0.0577	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,778.93550	4,835.261	28.25	0.9423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			49.01440	43.848	28.25	0.0457	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,144.21440	5,201.748	28.25	0.9543	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,137.66440	2,079.237	18.10	0.9235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			52.86440	57.137	18.10	0.0765	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,458.41870	1,403.835	18.13	0.8048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			173.61870	181.735	18.13	0.1952	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			954.17940	911.993	18.86	0.6362	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			419.37940	439.893	18.86	0.3638	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			198.87990	189.699	24.11	0.1641	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,851.27990	2,905.799	24.11	0.8359	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			962.06950	921.954	19.09	0.6017	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			544.46950	568.054	19.09	0.3983	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			0.00000	791.709	19.63	0.5311	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			0.00000	773.209	19.63	0.4689	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			262.95610	251.972	23.44	0.2041	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,529.55610	2,582.572	23.44	0.7959	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			934.35670	896.342	19.26	0.5761	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			630.95670	656.942	19.26	0.4239	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,122.97360	1,084.683	19.18	0.5986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			676.37360	703.383	19.18	0.4014	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,089.67640	1,052.424	19.29	0.5861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			713.07640	741.124	19.29	0.4139	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,066.48630	1,029.971	19.37	0.5772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			739.88630	768.671	19.37	0.4228	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			802.41780	774.676	20.37	0.4668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,135.81780	1,173.376	20.37	0.5332	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			619.79560	598.999	21.30	0.3798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,563.19560	1,607.699	21.30	0.6202	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			617.24710	596.548	21.32	0.3785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,570.64710	1,615.248	21.32	0.6215	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			614.71070	594.104	21.34	0.3772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,578.11070	1,622.804	21.34	0.6228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			612.18630	591.676	21.35	0.3759	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,585.58630	1,630.376	21.35	0.6241	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			552.82150	534.603	21.75	0.3451	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,776.22150	1,823.303	21.75	0.6549	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			535.27550	517.750	21.88	0.3358	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,838.67550	1,886.450	21.88	0.6642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			485.64630	469.443	22.22	0.3091	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,029.04630	2,078.143	22.22	0.6909	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	16.26	Call		454.79060	439.608	22.44	0.2923	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,158.19060	2,208.309	22.44	0.7077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		376.56360	364.026	23.07	0.2483	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,549.96360	2,602.726	23.07	0.7517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		242.42310	236.046	25.31	0.1648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,735.82310	3,794.746	25.31	0.8352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		236.32050	230.208	25.51	0.1605	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,829.72050	3,888.908	25.51	0.8395	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,244.62500	1,202.759	18.81	0.6424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		558.02500	581.459	18.81	0.3576	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		209.70030	204.755	26.54	0.1417	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,303.10030	4,363.455	26.54	0.8583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		134.20890	129.245	26.95	0.0955	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,287.60890	5,347.945	26.95	0.9045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,805.88270	1,753.347	18.02	0.7940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		249.28270	262.047	18.02	0.2060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,266.05490	1,223.595	18.75	0.6498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		539.45490	562.295	18.75	0.3502	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		283.73460	276.796	24.83	0.1830	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,643.13460	3,701.996	24.83	0.8170	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,275.36670	1,234.822	18.78	0.6357	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		604.76670	630.022	18.78	0.3643	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		0.00000	991.899	19.70	0.5369	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		0.00000	972.199	19.70	0.4631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		404.98930	373.266	24.43	0.2155	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,594.78930	3,771.166	24.43	0.7845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.27	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,189.80000	985,397.900	26.27	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		479.69760	433.797	23.34	0.2502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,039.49760	3,201.697	23.34	0.7498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		478.26410	432.518	23.36	0.2495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,048.06410	3,210.418	23.36	0.7505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		476.83630	431.244	23.37	0.2489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,056.63630	3,219.144	23.37	0.7511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		649.76270	586.019	22.08	0.3263	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,239.56270	2,383.919	22.08	0.6737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		571.62640	515.922	22.60	0.2921	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,561.42640	2,713.822	22.60	0.7079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		532.01800	480.489	22.90	0.2743	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,751.81800	2,908.389	22.90	0.7257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,610.80760	1,469.006	18.52	0.6650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		560.60760	626.906	18.52	0.3350	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,363.41110	1,243.526	19.13	0.5936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		773.21110	861.426	19.13	0.4064	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,316.61140	1,200.132	19.28	0.5785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		826.41140	918.032	19.28	0.4215	0.00	0	110

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	12.75	Call			2,277.50930	2,107.410	17.28	0.8185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			217.30930	255.310	17.28	0.1815	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,098.67300	1,938.974	17.78	0.7805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			288.47300	336.874	17.78	0.2195	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,616.71340	1,474.631	18.51	0.6665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			556.51340	622.531	18.51	0.3335	0.00	0	2,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.00000	1,064.716	19.92	0.5118	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			0.00000	1,268.816	19.92	0.4882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			726.20010	645.887	23.10	0.3103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,901.90010	3,100.387	23.10	0.6897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			724.38120	644.284	23.11	0.3097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,910.08120	3,108.784	23.11	0.6903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			722.56260	642.688	23.12	0.3090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,918.26260	3,117.188	23.12	0.6910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,020.55070	908.337	21.53	0.4160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,906.25070	2,072.837	21.53	0.5840	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			950.98560	880.359	23.25	0.3577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,986.58560	3,133.759	23.25	0.6423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			948.95360	878.475	23.26	0.3571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,994.55360	3,141.875	23.26	0.6429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			946.92760	876.603	23.27	0.3564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,002.52760	3,150.003	23.27	0.6436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,743.56850	2,627.019	18.87	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			588.96850	629.319	18.87	0.2465	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,176.35040	1,123.071	23.36	0.3968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,071.75040	3,175.371	23.36	0.6032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,174.14240	1,120.975	23.37	0.3962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,079.54240	3,183.275	23.37	0.6038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,171.94020	1,118.876	23.38	0.3956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,087.34020	3,191.176	23.38	0.6044	0.00	0	0
<b>Total \$ / R Option</b>												<b>32,113,818.90</b>	<b>66,842</b>	<b>2,418,192</b>
<b>Total \$ / R</b>												<b>901,536,638.00</b>	<b>128,943</b>	<b>3,118,062</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.99390		14.05490			0.0000	69,969.50	5	379
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.22210		14.28480			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.49130		14.55660			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>69,969.50</b>	<b>5</b>	<b>521</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			17,568.43210	15,948.585	22.75	0.2313	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			111,078.43210	115,558.585	22.75	0.7687	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			17,393.29240	15,786.506	22.77	0.2293	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			111,903.29240	116,396.506	22.77	0.7707	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			17,219.93680	15,626.280	22.80	0.2273	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			112,729.93680	117,236.280	22.80	0.7727	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			286,032.42460	291,474.268	24.49	0.8655	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 MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		14,433.77570	13,610.418	24.50	0.1339		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		286,953.77570	292,400.418	24.50	0.8661		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		14,591.37380	13,758.781	24.47	0.1352		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		285,111.37380	290,548.781	24.47	0.8648		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		14,512.42460	13,684.268	24.49	0.1345		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		43,489.16470	42,037.661	22.58	0.2813		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		224,829.16470	229,907.661	22.58	0.7187		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		43,313.31720	41,867.873	22.60	0.2804		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		225,653.31720	230,737.873	22.60	0.7196		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		43,138.30080	41,698.498	22.61	0.2794		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		226,478.30080	231,568.498	22.61	0.7206		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>69,969.50</b>	<b>5</b>	<b>521</b>
£ / R	On	27/10/2016		Foreign Exchange Future	16.77790		16.97320		0.0000		33,555.80	2	85
£ / R	On	19/12/2016		Foreign Exchange Future	16.96710		17.16870		0.0000		63,592,690.80	3,748	51,730
£ / R	On	13/03/2017		Foreign Exchange Future	17.27840		17.48310		0.0000		35,247,936.00	2,040	7,774
£ / R	On	25/04/2017		Foreign Exchange Future	17.43750		17.64450		0.0000		0.00	0	73
£ / R	On	19/06/2017		Foreign Exchange Future	17.64070		17.84960		0.0000		0.00	0	19,955
£ / R	On	18/12/2017		Foreign Exchange Future	18.13270		18.60730		0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>98,874,182.60</b>	<b>5,790</b>	<b>79,617</b>
£ / R	On	27/10/2016	19.22	Call		0.22940	0.033	51.69	0.0002		0.00	0	0
£ / R	On	27/10/2016	19.22	Put		2,247.02940	2,442.133	51.69	0.9998		0.00	0	0
£ / R	On	19/12/2016	16.76	Call		766.97170	632.808	20.02	0.5780		0.00	0	0
£ / R	On	19/12/2016	16.76	Put		358.27170	425.708	20.02	0.4220		0.00	0	1,050
£ / R	On	19/12/2016	17.13	Call		576.00770	465.890	20.59	0.4683		0.00	0	0
£ / R	On	19/12/2016	17.13	Put		537.30770	628.790	20.59	0.5317		0.00	0	4,885
£ / R	On	19/12/2016	17.30	Call		503.59120	403.713	20.90	0.4211		0.00	0	0
£ / R	On	19/12/2016	22.65	Put		5,500.61620	5,695.405	33.81	0.9836		0.00	0	0
£ / R	On	19/12/2016	23.01	Call		14.06960	8.899	33.81	0.0120		0.00	0	0
£ / R	On	19/12/2016	23.01	Put		5,855.36960	6,051.799	33.81	0.9880		0.00	0	0
£ / R	On	19/12/2016	21.41	Put		4,263.17550	4,462.714	30.21	0.9729		0.00	0	4,885
£ / R	On	19/12/2016	22.63	Call		19.65560	12.741	33.81	0.0166		0.00	0	0
£ / R	On	19/12/2016	22.63	Put		5,480.95560	5,675.641	33.81	0.9834		0.00	0	0
£ / R	On	19/12/2016	26.94	Call		0.31040	0.149	33.81	0.0003		0.00	0	0
£ / R	On	19/12/2016	26.94	Put		9,771.61040	9,973.049	33.81	0.9997		0.00	0	0
£ / R	On	19/12/2016	22.65	Call		19.31620	12.505	33.81	0.0164		0.00	0	0
£ / R	On	19/12/2016	18.00	Put		1,114.78360	1,252.190	22.15	0.7403		0.00	0	1,000
£ / R	On	19/12/2016	18.41	Call		200.10770	151.894	22.87	0.1907		0.00	0	0
£ / R	On	19/12/2016	18.41	Put		1,441.40770	1,594.794	22.87	0.8093		0.00	0	0
£ / R	On	19/12/2016	24.46	Call		3.69480	2.120	33.81	0.0032		0.00	0	4,885
£ / R	On	19/12/2016	24.46	Put		7,294.99480	7,495.020	33.81	0.9968		0.00	0	0
£ / R	On	19/12/2016	21.41	Call		21.87550	19.814	30.21	0.0271		0.00	0	0
£ / R	On	19/12/2016	17.40	Put		696.17020	803.592	21.08	0.6053		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			349.25500	273.655	21.71	0.3110	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			930.55500	1,056.555	21.71	0.6890	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			19.48520	12.622	33.81	0.0165	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,490.78520	5,685.522	33.81	0.9835	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			283.48360	219.290	22.15	0.2597	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			634.89120	736.613	20.90	0.5789	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			335.06280	261.915	21.80	0.3002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			966.36280	1,094.815	21.80	0.6998	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			77.42960	54.657	23.71	0.0801	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,298.72960	2,477.557	23.71	0.9199	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			464.87020	370.692	21.08	0.3947	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			28.43230	18.072	24.25	0.0200	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,305.33230	6,499.672	24.25	0.9800	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			28.83360	18.350	24.25	0.0203	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,285.73360	6,479.950	24.25	0.9797	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			28.63230	18.210	24.25	0.0201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,295.53230	6,489.810	24.25	0.9799	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			68.43610	53.262	25.22	0.0446	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,403.93610	6,595.762	25.22	0.9554	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000			0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,190.40000	6,399.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,170.40000	6,379.300		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			6,180.40000	6,389.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			289.41850	219.996	22.89	0.1126	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,842.11850	7,247.296	22.89	0.8874	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			291.22420	221.449	22.89	0.1132	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,823.92420	7,228.749	22.89	0.8868	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			290.32000	220.721	22.89	0.1129	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,833.02000	7,238.021	22.89	0.8871	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>19,055</b>
<b>Total £ / R</b>												<b>98,874,182.60</b>	<b>5,790</b>	<b>98,672</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13396		0.13500			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13666		0.13771			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13989		0.14097			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14158		0.14405			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,500.20000	27,603.800	23.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,500.20000	28,603.800	23.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,500.20000	29,603.800	23.90	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			615.39880	544.907	20.54	0.4495	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			843.99880	878.607	20.54	0.5505	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			331.55230	284.664	22.02	0.2685	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,560.15230	1,618.364	22.02	0.7315	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			173.98440	144.142	23.17	0.1513	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,402.58440	2,477.842	23.17	0.8487	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			650.35300	584.509	21.73	0.3778	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,553.85300	1,595.809	21.73	0.6222	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			420.41970	369.872	22.76	0.2608	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,323.91970	2,381.172	22.76	0.7392	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			266.99950	229.475	23.51	0.1750	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,170.49950	3,240.775	23.51	0.8250	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,021.41240	891.901	23.06	0.4384	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,616.01240	1,733.801	23.06	0.5616	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			734.78580	632.288	23.92	0.3350	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,329.38580	2,474.188	23.92	0.6650	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			528.46850	446.528	24.63	0.2525	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,123.06850	3,288.428	24.63	0.7475	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.03870		15.14000			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.15060		15.25330			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.22620		15.32950			0.0000	5,192,134.20	341	52,470
€ / R	On	13/03/2017	Foreign Exchange Future			15.53700		15.64260			0.0000	12,802,488.00	824	8,424
€ / R	On	19/06/2017	Foreign Exchange Future			15.90310		16.01290			0.0000	0.00	0	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.09480		16.36360			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.40680		16.75500			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>17,994,622.20</b>	<b>1,165</b>	<b>139,070</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			10.32370	4.598	27.32	0.0319	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			620.32370	715.898	27.32	0.9681	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			89.72740	73.221	21.18	0.1488	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,076.42740	1,162.621	21.18	0.8512	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.15840	1.877	29.32	0.0036	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,741.04760	1,832.596	22.37	0.8886	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,659.46920	1,750.031	22.23	0.8781	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			79.66110	68.016	22.38	0.1103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,750.16110	1,841.816	22.38	0.8897	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			78.78440	67.244	22.40	0.1092	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,759.28440	1,851.044	22.40	0.8908	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,304.28720	1,390.286	21.39	0.8228	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			88.96920	76.231	22.23	0.1219	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,472.65840	5,575.677	29.32	0.9964	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.45640	0.394	29.32	0.0009	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,570.95640	6,674.194	29.32	0.9991	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			80.54760	68.796	22.37	0.1114	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			148.29800	129.291	21.16	0.1940	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,218.79800	1,303.091	21.16	0.8060	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			133.78720	116.486	21.39	0.1772	52,418.70	450	450
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			118.38090	110.850	23.07	0.1100	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,165.78090	3,263.850	23.07	0.8900	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			117.73310	110.379	23.10	0.1096	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,175.13310	3,273.379	23.10	0.8904	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			117.08950	109.910	23.12	0.1091	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,184.48950	3,282.910	23.12	0.8909	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			268.06530	257.913	22.88	0.1769	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,445.16530	3,544.813	22.88	0.8231	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			267.10050	257.325	22.90	0.1765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,454.20050	3,554.225	22.90	0.8235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			269.03450	258.505	22.85	0.1774	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,436.13450	3,535.405	22.85	0.8226	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,545.38970	3,768.306	22.72	0.7811	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			437.76050	392.491	22.75	0.2184	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,554.16050	3,777.691	22.75	0.7816	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			440.22360	393.728	22.70	0.2193	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,536.62360	3,758.928	22.70	0.7807	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			438.98970	393.106	22.72	0.2189	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,273.67140	2,488.046	20.81	0.6243	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			976.08970	842.583	20.82	0.3749	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,281.08970	2,495.783	20.82	0.6251	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			973.51620	840.327	20.83	0.3741	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,288.51620	2,503.527	20.83	0.6259	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			978.67140	844.846	20.81	0.3757	0.00	0	0
<b>Total € / R Option</b>												<b>52,418.70</b>	<b>450</b>	<b>6,372</b>
<b>Total € / R</b>												<b>18,047,040.90</b>	<b>1,615</b>	<b>145,442</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.66330		10.66890			0.0000	0.00	0	11,869
AUS / R	On	13/03/2017	Foreign Exchange Future			10.81670		10.82250			0.0000	335,317.70	31	3,439
AUS / R	On	19/06/2017	Foreign Exchange Future			10.99760		11.00510			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.06010		11.17480			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.21480		11.38230			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>335,317.70</b>	<b>31</b>	<b>15,399</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			254.15680	245.084	14.75	0.5136	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			245.25680	241.784	14.75	0.4864	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			249.68740	240.655	14.77	0.5071	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			250.78740	247.355	14.77	0.4929	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			245.28180	236.293	14.80	0.5006	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	19/12/2016	Foreign Exchange Option	10.68	Put			256.38180	252.993	14.80	0.4994	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			110.81870	108.134	16.94	0.1839	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,238.31870	1,241.434	16.94	0.8161	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			109.56840	106.900	16.96	0.1820	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,247.06840	1,250.200	16.96	0.8180	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			112.08210	109.382	16.92	0.1857	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,229.58210	1,232.682	16.92	0.8143	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			228.07160	226.306	16.76	0.2672	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,292.97160	1,298.706	16.76	0.7328	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			231.54210	229.733	16.73	0.2707	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,276.44210	1,282.134	16.73	0.7293	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			229.80100	228.013	16.74	0.2689	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,284.70100	1,290.413	16.74	0.7311	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,338.88130	1,419.336	16.76	0.6993	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			341.59440	307.482	16.77	0.2991	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,346.79440	1,427.382	16.77	0.7009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			339.52570	305.543	16.79	0.2975	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,354.72570	1,435.443	16.79	0.7025	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			343.68130	309.436	16.76	0.3007	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,089.88450	1,188.098	16.49	0.5940	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			598.49530	528.452	16.46	0.4094	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,076.19530	1,173.652	16.46	0.5906	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			595.32880	525.669	16.47	0.4077	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,083.02880	1,180.869	16.47	0.5923	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			592.18450	522.898	16.49	0.4060	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>335,317.70</b>	<b>31</b>	<b>15,399</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.48780		10.52930			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.66710		10.71020			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.87790		10.92280			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			5.54680	5.392	21.19	0.0177	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,986.24680	2,027.592	21.19	0.9823	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			5.43170	5.293	21.21	0.0174	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,996.13170	2,037.493	21.21	0.9826	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			5.31910	5.195	21.24	0.0171	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,006.01910	2,047.395	21.24	0.9829	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			53.47370	48.263	19.93	0.0844	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,073.27370	2,111.163	19.93	0.9156	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			52.95590	47.784	19.95	0.0836	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,082.75590	2,120.684	19.95	0.9164	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			52.44370	47.312	19.96	0.0828	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,092.24370	2,130.212	19.96	0.9172	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			313.17790	298.300	17.51	0.3214	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,120.37790	1,150.400	17.51	0.6786	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			310.96100	296.164	17.53	0.3194	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,128.16100	1,158.264	17.53	0.6806	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			308.76140	294.044	17.55	0.3175	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,135.96140	1,166.144	17.55	0.6825	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CF CANDCOn	19/12/2016	Foreign Exchange Future		517.87140				486.05510			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.08220		14.18510			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.38710		14.49240			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.74760		14.85640			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			25.94170	22.229	24.58	0.0421	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,520.84170	2,620.029	24.58	0.9579	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			25.65580	21.999	24.60	0.0417	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,530.55580	2,629.799	24.60	0.9583	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			25.37330	21.771	24.62	0.0413	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,540.27330	2,639.571	24.62	0.9587	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,695.50630	2,785.194	22.83	0.8718	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			137.07340	121.543	22.85	0.1275	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,704.67340	2,794.443	22.85	0.8725	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			136.24600	120.797	22.86	0.1268	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,713.84600	2,803.697	22.86	0.8732	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			137.90630	122.294	22.83	0.1282	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			598.38580	555.215	20.75	0.3613	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,611.98580	1,677.615	20.75	0.6387	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			595.88300	552.872	20.77	0.3600	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,619.48300	1,685.272	20.77	0.6400	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			593.38750	550.536	20.78	0.3588	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,626.98750	1,692.936	20.78	0.6412	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.05400		2.06310			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07690		2.08590			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.10440		2.11380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			18.10650	15.458	22.42	0.0237	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,887.10650	3,975.458	22.42	0.9763	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			17.27580	14.998	22.74	0.0228	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,986.27580	4,074.998	22.74	0.9772	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			16.50610	14.571	23.07	0.0220	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,085.50610	4,174.571	23.07	0.9780	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,256.04600	4,339.293	21.36	0.9100	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			126.49970	119.057	21.17	0.0981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,067.49970	4,150.057	21.17	0.9019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			120.62370	113.533	21.26	0.0939	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,161.62370	4,244.533	21.26	0.9061	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			115.04600	108.293	21.36	0.0900	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,036.40840	2,099.751	18.81	0.6316	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			747.84140	718.378	18.89	0.3582	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,109.84140	2,174.378	18.89	0.6418	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			722.22000	693.908	18.98	0.3483	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,184.22000	2,249.908	18.98	0.6517	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			774.40840	743.751	18.81	0.3684	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			2.04870		2.05780			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			269.19720	230.283	18.77	0.3135	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			791.19720	843.283	18.77	0.6865	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			242.12050	206.217	18.96	0.2869	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			864.12050	919.217	18.96	0.7131	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			217.52370	184.489	19.14	0.2621	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			939.52370	997.489	19.14	0.7379	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			2.05150		2.06430			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.09330		2.10660			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			22.26770	20.720	25.39	0.0277	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,279.26770	4,405.720	25.39	0.9723	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			23.48920	21.851	24.73	0.0297	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,080.48920	4,206.851	24.73	0.9703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			22.85680	21.266	25.06	0.0286	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,179.85680	4,306.266	25.06	0.9714	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			352.50420	319.791	18.30	0.2420	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,086.50420	2,186.791	18.30	0.7580	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			389.78220	354.243	18.08	0.2640	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,923.78220	2,021.243	18.08	0.7360	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			370.64960	336.549	18.19	0.2528	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,004.64960	2,103.550	18.19	0.7472	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.80480		1.81270			0.0000	18,517,248.00	10,260	14,390
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83550		1.84380			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87100		1.87980			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>18,517,248.00</b>	<b>10,260</b>	<b>14,390</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			46.91680	39.072	25.10	0.0544	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,119.91680	3,191.072	25.10	0.9456	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			43.40480	35.923	25.25	0.0503	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,216.40480	3,287.923	25.25	0.9497	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			40.17830	33.043	25.40	0.0466	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,313.17830	3,385.043	25.40	0.9534	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			230.44560	219.521	23.71	0.1646	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,192.44560	3,264.521	23.71	0.8354	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			220.70850	210.304	23.84	0.1583	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,282.70850	3,355.304	23.84	0.8417	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			211.44780	201.538	23.97	0.1523	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,373.44780	3,446.538	23.97	0.8477	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			831.99750	805.940	20.67	0.3987	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,833.99750	1,895.940	20.67	0.6013	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			889.82960	860.290	20.41	0.4206	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,691.82960	1,750.290	20.41	0.5794	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			860.37860	832.599	20.54	0.4095	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,762.37860	1,822.600	20.54	0.5905	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>18,517,248.00</b>	<b>10,260</b>	<b>14,390</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13670		0.13750			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13670		0.13720			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13690		0.13750			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>

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 Future			9.97570		9.99560			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.11130		10.13170			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.27130		10.29200			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			45.44440	41.495	18.12	0.1232	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			899.84440	915.795	18.12	0.8768	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			44.51850	40.622	18.14	0.1209	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			908.91850	924.922	18.14	0.8791	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			43.61220	39.767	18.17	0.1186	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			918.01220	934.067	18.17	0.8814	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			130.79210	128.091	17.70	0.2144	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,089.09210	1,106.791	17.70	0.7856	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			129.34270	126.677	17.73	0.2124	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,097.64270	1,115.377	17.73	0.7876	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			127.91220	125.212	17.75	0.2103	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,106.21220	1,123.912	17.75	0.7897	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			316.67260	312.363	17.24	0.3503	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			964.67260	981.063	17.24	0.6497	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			314.21150	309.952	17.26	0.3481	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			972.21150	988.652	17.26	0.6519	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			311.77080	307.561	17.28	0.3459	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			979.77080	996.261	17.28	0.6541	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			1.31400		1.31760			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32550		1.32910			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34110		1.34490			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			824.00000	860.000		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			924.00000	960.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,024.00000	1,060.000		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			909.00000	945.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,009.00000	1,045.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,109.00000	1,145.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			451.00000	489.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			551.00000	589.000		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			351.00000	389.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.21250		1.22150			0.0000	121,250.00	100	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.21490		1.22390			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.21730		1.22620			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>121,250.00</b>	<b>100</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>121,250.00</b>	<b>100</b>	<b>0</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.08810		1.09070			0.0000	163,215.00	150	72
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.09250		1.09510			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09740		1.10000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>163,215.00</b>	<b>150</b>	<b>72</b>
<b>Total QUANTO € / \$</b>												<b>163,215.00</b>	<b>150</b>	<b>72</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,871.84000		24,020.30000			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			10.05030		10.08660			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.21860		10.25470			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			8.75860	8.318	21.15	0.0271	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,732.15860	1,768.018	21.15	0.9729	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			8.56680	8.153	21.17	0.0266	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,741.96680	1,777.853	21.17	0.9734	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			8.37920	7.991	21.19	0.0262	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,751.77920	1,787.691	21.19	0.9738	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			187.06410	177.440	17.82	0.2720	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			922.36410	948.840	17.82	0.7280	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			185.11130	175.585	17.85	0.2696	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			930.41130	956.985	17.85	0.7304	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			183.18200	173.753	17.87	0.2672	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			938.48200	965.153	17.87	0.7328	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 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			4.49340		4.51630			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.48770		4.51160			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			3.53210	3.189	20.84	0.0240	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			777.23210	799.789	20.84	0.9760	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			3.39330	3.080	20.92	0.0232	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			787.09330	809.680	20.92	0.9768	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			3.26060	2.975	21.01	0.0224	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			796.96060	819.575	21.01	0.9776	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			66.76300	60.951	16.74	0.2359	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			415.16300	433.251	16.74	0.7641	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			64.97180	59.295	16.79	0.2305	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			423.37180	441.595	16.79	0.7695	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			63.22870	57.684	16.83	0.2252	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			431.62870	449.984	16.83	0.7748	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			1.37760		1.38340			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33920		1.34550			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30070		1.29270			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>1,005,498,624.10</b>	<b>79,602</b>	<b>992,325</b>
<b>Total Options</b>												<b>32,166,237.60</b>	<b>67,292</b>	<b>2,443,619</b>
<b>Grand Total:</b>												<b>1,037,664,861.70</b>	<b>146,894</b>	<b>3,435,944</b>