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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2016	Foreign Exchange Future	14.52580	14.64050			0.0000	267,274,720.00	18,400	0
\$ / R	On	05/07/2016	Foreign Exchange Future	14.55630	14.64050			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future	14.57400	14.64940			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future	14.58240	14.65840			0.0000	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Future	14.60910	14.68820			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future	14.61180	14.69120			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future	14.61450	14.69410			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future	14.61720	14.69710			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future	14.61990	14.70010			0.0000	5,555,562.00	380	1,421
\$ / R	On	01/08/2016	Foreign Exchange Future	14.62790	14.61170			0.0000	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Future	14.63860	14.72100			0.0000	0.00	0	1,713
\$ / R	On	11/08/2016	Foreign Exchange Future	14.65630	14.73880			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future	14.66930	14.75070			0.0000	0.00	0	646
\$ / R	On	16/08/2016	Foreign Exchange Future	14.67250	14.75360			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future	14.67570	14.75660			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future	14.67890	14.75960			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future	14.69510	14.77440			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future	14.70480	14.78330			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future	14.71450	14.79220			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future	14.74030	14.81600			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future	14.74600	14.82200			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	09/09/2016	Foreign Exchange Future			14.74880		14.82490			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.76010		14.83680			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.76580		14.84280			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.77710		14.85470			0.0000	908,806,427.10	61,501	650,114
\$ / R	On	27/09/2016	Foreign Exchange Future			14.79970		14.87850			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.80250		14.88150			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.80820		14.88750			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.84900		14.92960			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.88490		14.96600			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.88790		14.96900			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.92080		15.00240			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.95070		15.03270			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.98360		15.06600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.03140		15.11450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.04630		15.12970			0.0000	168,022,032.10	11,167	101,403
\$ / R	On	13/03/2017	Foreign Exchange Future			15.29930		15.38620			0.0000	31,791,945.40	2,078	25,450
\$ / R	On	19/06/2017	Foreign Exchange Future			15.59870		15.68840			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.68160		15.76960			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.71950		15.80820			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.75730		15.84680			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.79520		15.88540			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,381,450,686.60</b>	<b>93,526</b>	<b>947,428</b>
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			0.03770	0.000	17.68	0.0000	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			1,209.53770	1,324.200	17.68	1.0000	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			0.05390	0.000	17.68	0.0000	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			1,039.55390	1,154.200	17.68	1.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			73.72950	45.556	21.78	0.2367	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			233.22950	289.256	21.78	0.7633	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			19.59460	12.322	26.14	0.0706	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			539.09460	616.022	26.14	0.9294	0.00	0	4,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			218.47280	148.008	19.40	0.5796	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			77.97280	91.708	19.40	0.4204	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			153.25630	97.266	19.35	0.4452	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			112.75630	140.966	19.35	0.5548	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			87.46430	61.279	20.38	0.2128	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			438.06430	487.279	20.38	0.7872	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			78.58890	54.139	20.46	0.1926	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			469.18890	520.139	20.46	0.8074	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			18.35940	11.632	22.24	0.0502	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			908.95940	977.632	22.24	0.9498	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			463.87480	402.619	19.14	0.7625	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			54.47480	68.619	19.14	0.2375	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			221.03920	176.179	19.62	0.4699	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			191.63920	222.179	19.62	0.5301	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			168.22190	136.087	20.56	0.3515	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		329.82190	373.687	20.56	0.6485	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call		149.18670	121.466	21.18	0.2603	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put		610.98670	662.366	21.18	0.7397	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		9.84700	8.730	24.51	0.0252	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,918.64700	1,996.930	24.51	0.9748	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		2.82890	1.995	32.17	0.0052	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,501.62890	3,580.195	32.17	0.9948	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		4.15110	2.747	27.17	0.0080	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,760.05110	2,838.247	27.17	0.9920	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,894.54550	2,814.765	26.05	0.9991	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.44550	0.265	26.05	0.0009	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,216.46940	1,136.822	19.93	0.9355	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		22.36940	22.322	19.93	0.0645	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		5.54410	4.381	26.18	0.0126	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,441.44410	2,519.881	26.18	0.9874	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		297.33440	252.860	20.56	0.4325	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		380.23440	415.660	20.56	0.5675	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		57.46180	45.157	22.85	0.1048	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		1,217.36180	1,285.257	22.85	0.8952	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call		0.00000	318.342	20.18	0.4876	11,714,970.88	36,800	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put		0.00000	370.442	20.18	0.5124	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call		0.00000	394.725	19.95	0.5621	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put		0.00000	286.825	19.95	0.4379	0.00	0	18,400
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		237.82930	201.162	21.19	0.3299	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		616.82930	662.562	21.19	0.6701	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		270.04290	229.997	20.98	0.3658	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		549.04290	591.397	20.98	0.6342	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,048.49100	1,964.843	21.47	0.9787	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		9.69100	8.543	21.47	0.0213	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		162.83470	136.842	21.84	0.2279	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		944.03470	1,000.542	21.84	0.7721	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		46.57720	37.663	23.56	0.0721	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,905.87720	1,978.363	23.56	0.9279	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		131.66570	110.758	22.23	0.1823	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,188.06570	1,248.258	22.23	0.8177	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		18.26100	15.346	24.78	0.0312	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,651.66100	2,729.646	24.78	0.9688	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		131.37060	110.761	22.30	0.1803	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,214.77060	1,275.061	22.30	0.8197	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		111.28600	93.539	22.61	0.1545	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,361.68600	1,424.639	22.61	0.8455	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		92.12250	77.788	23.01	0.1260	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,627.72250	1,692.688	23.01	0.8740	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		22.07310	18.776	25.24	0.0339	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,938.77310	3,013.976	25.24	0.9661	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		17.15120	14.256	25.49	0.0264	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,163.85120	3,239.456	25.49	0.9736	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,987.24330	2,908.299	23.59	0.9924	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.94330	3.499	23.59	0.0076	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,345.75950	1,271.899	19.16	0.8803	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			62.45950	67.099	19.16	0.1197	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			349.81010	312.017	20.72	0.3819	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			697.61010	737.517	20.72	0.6181	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			32.45010	27.836	25.09	0.0445	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,016.45010	3,087.535	25.09	0.9555	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,393.00180	1,322.251	19.00	0.8687	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			77.00180	81.951	19.00	0.1313	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,226.55280	1,157.698	19.07	0.8256	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			110.55280	117.398	19.07	0.1744	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			34.32020	29.556	25.02	0.0470	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,958.32020	3,029.256	25.02	0.9530	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,173.27220	1,105.048	19.14	0.8039	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			131.27220	139.048	19.14	0.1961	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			56.00730	48.317	24.33	0.0725	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,534.00730	2,602.317	24.33	0.9275	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			457.89620	416.093	20.49	0.4430	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			632.99620	667.293	20.49	0.5570	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			121.56260	105.849	23.07	0.1446	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,796.66260	1,857.049	23.07	0.8554	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			36.94710	31.863	25.13	0.0491	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,012.04710	3,083.063	25.13	0.9509	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,407.42270	1,336.310	19.07	0.8646	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			82.52270	87.510	19.07	0.1354	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			496.41960	452.849	20.34	0.4626	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			609.61960	642.749	20.34	0.5374	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			16.61870	18.118	26.67	0.0278	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,889.81870	3,968.018	26.67	0.9722	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,620.74870	1,542.752	19.07	0.8950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			67.94870	66.952	19.07	0.1050	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,611.76910	1,533.762	19.05	0.8936	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			68.96910	67.962	19.05	0.1064	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,602.80260	1,524.785	19.04	0.8922	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			70.00260	68.985	19.04	0.1078	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,677.91140	1,601.722	18.98	0.8999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.21140	64.622	18.98	0.1001	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,632.50390	1,556.650	18.89	0.8932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			67.80390	69.549	18.89	0.1068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,623.45740	1,547.694	18.87	0.8918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			68.75740	70.594	18.87	0.1082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,614.42270	1,539.008	18.88	0.8902	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			69.72270	71.908	18.88	0.1098	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,400.52280	1,328.403	18.97	0.8442	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	19/09/2016	Foreign Exchange Option	13.56	Put			105.82280	111.303	18.97	0.1558	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,303.05110	1,232.208	19.02	0.8188	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			128.35110	135.108	19.02	0.1812	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,287.12430	1,216.511	19.03	0.8144	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			132.42430	139.411	19.03	0.1856	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,224.36870	1,154.723	19.06	0.7960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			149.66870	157.623	19.06	0.2040	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,060.05040	993.474	19.15	0.7414	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			205.35040	216.374	19.15	0.2586	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			923.69380	861.564	19.34	0.6862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			268.99380	284.464	19.34	0.3138	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			743.97220	688.166	19.70	0.5992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			389.27220	411.066	19.70	0.4008	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			690.08670	636.529	19.81	0.5700	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			435.38670	459.429	19.81	0.4300	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			679.66720	626.564	19.84	0.5642	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			444.96720	469.464	19.84	0.4358	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			639.17570	587.908	19.93	0.5409	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			484.47570	510.808	19.93	0.4591	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			629.34610	578.544	19.96	0.5351	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			494.64610	521.444	19.96	0.4649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			610.03690	560.161	20.00	0.5236	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			515.33690	543.061	20.00	0.4764	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			505.77060	462.078	20.38	0.4565	369,662.56	800	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			651.07060	684.978	20.38	0.5435	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			398.52390	361.464	20.88	0.3795	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			843.82390	884.364	20.88	0.6205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			338.92560	306.016	21.21	0.3331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			984.22560	1,028.916	21.21	0.6669	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			312.33180	281.512	21.38	0.3116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,057.63180	1,104.412	21.38	0.6884	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			288.07870	259.018	21.56	0.2912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,133.37870	1,181.918	21.56	0.7088	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			253.03860	226.642	21.84	0.2609	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,258.33860	1,309.542	21.84	0.7391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			225.84800	201.627	22.09	0.2366	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,371.14800	1,424.527	22.09	0.7634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			220.41240	196.637	22.14	0.2317	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,395.71240	1,449.537	22.14	0.7683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			181.40920	160.969	22.56	0.1953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,596.70920	1,653.869	22.56	0.8047	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			168.61650	149.135	22.71	0.1830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,673.91650	1,732.035	22.71	0.8170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			164.43580	145.349	22.75	0.1790	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,699.73580	1,758.249	22.75	0.8210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			148.72210	131.153	22.94	0.1638	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,804.02210	1,864.053	22.94	0.8362	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		133.39630	117.353	23.14	0.1487	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,918.69630	1,980.253	23.14	0.8513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		131.18440	115.364	23.17	0.1465	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,936.48440	1,998.264	23.17	0.8535	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		126.87340	111.492	23.23	0.1422	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,972.17340	2,034.392	23.23	0.8578	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		111.02050	97.293	23.48	0.1262	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,116.32050	2,180.193	23.48	0.8738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		98.82160	86.405	23.69	0.1136	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,244.12160	2,309.305	23.69	0.8864	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		65.50670	56.874	24.47	0.0779	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,710.80670	2,779.774	24.47	0.9221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		55.71850	48.261	24.78	0.0671	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,901.01850	2,971.161	24.78	0.9329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		14.35970	13.486	28.13	0.0197	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,709.65970	4,786.386	28.13	0.9803	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		684.20500	631.961	19.93	0.5497	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		495.70500	522.261	19.93	0.4503	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,492.24270	1,416.218	18.96	0.8486	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		110.74270	113.718	18.96	0.1514	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		48.18200	43.859	25.80	0.0571	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,416.68200	3,491.359	25.80	0.9429	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		43.44120	40.121	26.17	0.0523	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,571.94120	3,647.621	26.17	0.9477	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,089.24170	3,009.350	20.95	0.9875	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		7.74170	6.850	20.95	0.0125	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		451.24280	411.520	20.92	0.3972	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		863.74280	903.320	20.92	0.6028	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		393.53380	359.465	21.48	0.3370	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,153.93380	1,200.465	21.48	0.6630	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		68.34390	64.940	26.77	0.0691	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,952.34390	4,030.040	26.77	0.9309	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,176.83300	3,094.320	19.52	0.9845	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		10.83300	9.420	19.52	0.0155	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,610.30410	1,535.189	18.97	0.8322	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		144.30410	150.289	18.97	0.1678	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		70.70080	67.019	26.59	0.0714	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,874.70080	3,952.119	26.59	0.9286	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		334.97090	307.485	22.15	0.2816	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,505.97090	1,559.585	22.15	0.7184	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,822.36150	1,745.579	18.96	0.8719	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		103.36150	107.679	18.96	0.1281	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		658.92940	612.595	20.48	0.4839	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		749.92940	784.695	20.48	0.5161	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		327.52320	301.881	22.42	0.2663	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	16.36	Put			1,685.12320	1,741.081	22.42	0.7337	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			752.22200	703.282	20.28	0.5176	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			699.82200	732.482	20.28	0.4824	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			339.15660	312.751	22.33	0.2744	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,636.75660	1,691.951	22.33	0.7256	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			240.22710	220.095	23.38	0.1964	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,297.52710	2,359.395	23.38	0.8036	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,890.11600	1,816.944	18.75	0.8633	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			117.41600	126.244	18.75	0.1367	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			552.40510	514.252	21.22	0.3977	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,119.70510	1,163.552	21.22	0.6023	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			96.61770	93.131	27.37	0.0831	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,430.61770	4,509.531	27.37	0.9169	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,279.45120	3,195.226	18.21	0.9823	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.45120	11.626	18.21	0.0177	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,739.02870	1,669.503	18.91	0.8214	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			173.02870	185.903	18.91	0.1786	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,524.11700	2,447.008	17.84	0.9332	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			49.61700	55.608	17.84	0.0668	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,515.04730	2,438.012	17.86	0.9322	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			50.54730	56.612	17.86	0.0678	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,505.99070	2,429.030	17.87	0.9312	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			51.49070	57.631	17.87	0.0688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,943.80330	1,870.154	18.83	0.8396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			164.10330	173.854	18.83	0.1604	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,461.02850	1,394.516	19.17	0.7307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			331.32850	348.216	19.17	0.2693	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,984.09720	1,910.011	18.80	0.8469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			139.73430	147.738	18.73	0.1415	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,992.20470	1,917.953	18.79	0.8484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			152.50470	161.653	18.79	0.1516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,156.54220	6,235.215	27.20	0.9607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			44.57240	39.989	27.20	0.0380	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,214.87240	6,293.689	27.20	0.9620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,345.31000	3,259.763	17.70	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.61000	13.463	17.70	0.0194	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,049.43430	1,974.038	18.73	0.8585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,730.70810	5,808.204	27.20	0.9502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			56.87070	51.254	27.20	0.0473	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,827.17070	5,904.954	27.20	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.06960	0.898	27.20	0.0012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,811.36960	11,894.598	27.20	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			46.24220	41.515	27.20	0.0393	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,118.67640	5,194.011	27.20	0.9304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			81.38930	73.847	27.20	0.0648	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,251.68930	5,327.547	27.20	0.9352	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	23.01	Call			15.15260	13.329	27.20	0.0143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,895.45260	7,977.029	27.20	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			60.40810	54.504	27.20	0.0498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,788.64110	4,862.535	27.20	0.9169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			99.90310	90.997	27.20	0.0775	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,920.20310	4,994.697	27.20	0.9225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			53.52800	48.187	27.20	0.0448	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,923.82800	6,001.887	27.20	0.9552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			88.37640	80.311	27.20	0.0696	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,267.23120	4,340.480	27.20	0.8907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			115.42540	105.425	27.20	0.0878	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,685.72540	4,759.125	27.20	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			78.55460	71.227	27.20	0.0628	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,308.85460	5,384.927	27.20	0.9372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			108.34110	98.835	27.20	0.0831	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,008.92930	4,081.323	26.63	0.8816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			157.70930	146.769	26.67	0.1176	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,028.00930	4,100.469	26.67	0.8824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			92.61430	84.237	27.20	0.0725	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,042.91430	5,117.937	27.20	0.9275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			146.93120	136.780	27.20	0.1093	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,469.47710	3,539.676	25.42	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			186.73140	173.704	25.51	0.1399	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,507.03140	3,577.404	25.51	0.8601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			112.15420	102.381	27.20	0.0856	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,732.45420	4,806.081	27.20	0.9144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			158.62930	147.623	26.63	0.1184	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,143.19650	3,211.734	24.68	0.8404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			209.95870	195.301	24.77	0.1574	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,180.25870	3,249.001	24.77	0.8426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			151.08430	140.628	26.99	0.1125	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,171.38430	4,244.328	26.99	0.8875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			189.17710	175.976	25.42	0.1417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,805.95910	2,871.313	23.95	0.8174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			217.42080	202.246	24.55	0.1629	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,087.72080	3,155.946	24.55	0.8371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			162.88950	151.571	26.44	0.1216	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,923.18950	3,995.271	26.44	0.8784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			212.89650	198.034	24.68	0.1596	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,638.52650	2,702.550	23.69	0.8025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			266.98260	247.677	23.71	0.1967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,647.28260	2,711.377	23.71	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			208.51420	193.956	24.81	0.1563	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,198.81420	3,267.656	24.81	0.8437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			245.65910	227.613	23.95	0.1826	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,134.99240	2,194.187	22.91	0.7474	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	16.95	Call		347.93920	324.098	22.96	0.2484	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,168.23920	2,227.798	22.96	0.7516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		215.14060	200.124	24.62	0.1612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,115.44060	3,183.824	24.62	0.8388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		268.22650	248.850	23.69	0.1975	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,011.61810	2,069.409	22.71	0.7311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		379.47830	353.964	22.72	0.2678	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,019.77830	2,077.664	22.72	0.7322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		249.07540	230.824	23.91	0.1848	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,779.37540	2,844.524	23.91	0.8152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		354.69240	330.487	22.91	0.2526	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,826.74560	1,882.230	22.40	0.7042	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		422.30190	394.595	22.43	0.2933	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,842.60190	1,898.295	22.43	0.7067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		346.27140	322.522	22.98	0.2474	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,176.57140	2,236.222	22.98	0.7526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		381.31810	355.709	22.71	0.2689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,571.07270	1,623.044	21.95	0.6615	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		454.45160	425.154	22.23	0.3120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,724.75160	1,778.854	22.23	0.6880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		368.63020	343.688	22.80	0.2612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,068.93020	2,127.388	22.80	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		426.44560	398.530	22.40	0.2958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,314.15650	1,361.538	21.44	0.6107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		590.95870	555.078	21.45	0.3877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,321.25870	1,368.778	21.45	0.6123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		394.48140	368.189	22.62	0.2768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,954.78140	2,011.889	22.62	0.7232	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		500.77270	469.344	21.95	0.3385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,195.69190	1,240.675	21.19	0.5839	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		608.55900	571.843	21.37	0.3970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,278.85900	1,325.543	21.37	0.6030	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		439.13530	410.588	22.32	0.3032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,779.43530	1,834.289	22.32	0.6968	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		593.85650	557.838	21.44	0.3893	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,011.87850	1,052.367	20.80	0.5366	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		705.54210	664.161	20.94	0.4460	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,075.84210	1,117.861	20.94	0.5540	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		551.91540	517.923	21.66	0.3668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,422.21540	1,471.623	21.66	0.6332	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		645.39190	606.975	21.19	0.4161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		775.14440	808.601	20.29	0.4635	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		818.97290	772.919	20.54	0.4992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		889.27290	926.619	20.54	0.5008	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		605.58710	569.016	21.38	0.3955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,285.88710	1,332.716	21.38	0.6045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			741.57850	698.667	20.80	0.4634	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			669.20180	699.434	20.06	0.4251	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			946.17730	894.787	20.18	0.5537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			726.47730	758.487	20.18	0.4463	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			681.32430	641.118	21.03	0.4342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,121.62430	1,164.818	21.03	0.5658	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			904.84440	854.901	20.29	0.5365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			525.72260	551.128	19.71	0.3663	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,085.27610	1,029.367	19.86	0.6081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			585.57610	613.067	19.86	0.3919	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			814.92820	769.034	20.55	0.4974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			895.22820	932.734	20.55	0.5026	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			998.90180	945.734	20.06	0.5749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			401.43970	422.157	19.37	0.3075	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,312.68880	1,250.465	19.41	0.6866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			412.98880	434.165	19.41	0.3134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			913.88990	863.626	20.26	0.5403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			764.18990	797.326	20.26	0.4597	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,155.42260	1,097.428	19.71	0.6337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			195.73260	206.951	18.91	0.1833	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,673.92630	1,603.873	19.01	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			244.22630	257.573	19.01	0.2161	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,048.98180	994.199	19.94	0.5944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			619.28180	647.899	19.94	0.4056	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,331.13970	1,268.457	19.37	0.6925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			154.39720	163.711	18.80	0.1531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,976.00420	1,902.004	18.80	0.8454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			156.30420	165.704	18.80	0.1546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,183.36190	1,124.573	19.66	0.6435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			503.66190	528.273	19.66	0.3565	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,825.43260	1,753.251	18.91	0.8167	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			935.58500	889.052	20.88	0.4757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,249.38500	1,289.752	20.88	0.5243	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			921.34720	875.329	20.92	0.4701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,275.14720	1,316.029	20.92	0.5299	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			577.03640	545.002	22.52	0.3207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,190.83640	2,245.702	22.52	0.6793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			348.34940	329.278	24.25	0.2069	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,392.14940	3,459.978	24.25	0.7931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,065.77820	1,014.992	20.47	0.5249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,039.57820	1,075.692	20.47	0.4751	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			298.74880	283.841	25.25	0.1785	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,912.54880	3,984.541	25.25	0.8215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			272.55620	259.121	25.91	0.1627	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,266.35620	4,339.821	25.91	0.8373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			631.68140	597.824	22.22	0.3464	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	16.75	Put			1,995.48140	2,048.524	22.22	0.6536	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,069.82810	1,018.956	20.46	0.5264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,033.62810	1,069.656	20.46	0.4736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			128.23510	118.119	26.82	0.0824	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,162.03510	6,238.818	26.82	0.9176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			347.18120	328.380	24.27	0.2063	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,400.98120	3,469.080	24.27	0.7937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,119.65850	1,067.475	20.31	0.5444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			963.45850	998.175	20.31	0.4556	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,073.89350	1,022.935	20.45	0.5279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,027.69350	1,063.635	20.45	0.4721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,342.73590	1,286.959	20.39	0.5512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,164.33590	1,198.259	20.39	0.4488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,338.67290	1,283.005	20.40	0.5499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,170.27290	1,204.305	20.40	0.4501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,334.62950	1,279.070	20.41	0.5487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,459.79680	4,530.744	25.63	0.7887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,869.33310	2,789.149	17.77	0.8708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			180.93310	190.449	17.77	0.1292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,507.35930	3,569.865	23.98	0.7388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,622.61330	1,559.467	19.62	0.6321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			824.21330	850.767	19.62	0.3679	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,346.81250	1,290.921	20.38	0.5525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,158.41250	1,192.221	20.38	0.4475	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			438.19680	419.444	25.63	0.2113	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,176.22950	1,210.370	20.41	0.4513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,236.88410	1,183.235	20.70	0.5179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,328.48410	1,364.535	20.70	0.4821	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			622.34040	591.666	23.41	0.2936	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,083.94040	3,142.966	23.41	0.7064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			545.75930	518.565	23.98	0.2612	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,566.62640	2,618.724	22.50	0.6142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			953.88330	918.058	22.51	0.3850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,574.28330	2,626.458	22.51	0.6150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			958.57680	922.597	22.49	0.3866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,558.97680	2,610.997	22.49	0.6134	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			956.22640	920.324	22.50	0.3858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,138.92230	1,102.979	22.40	0.4147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,620.72230	2,673.479	22.40	0.5853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,136.35760	1,100.511	22.41	0.4139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,628.15760	2,681.011	22.41	0.5861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,133.79250	1,098.057	22.42	0.4132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,635.59250	2,688.557	22.42	0.5868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,237.25360	1,203.419	22.54	0.4184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,880.45360	2,936.119	22.54	0.5816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,234.76000	1,200.978	22.54	0.4177	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,887.96000	2,943.678	22.54	0.5823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,232.26480	1,198.550	22.55	0.4171	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,895.46480	2,951.250	22.55	0.5829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,326.94480	1,294.798	22.64	0.4214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,131.54480	3,189.598	22.64	0.5786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,324.47720	1,292.394	22.64	0.4207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,139.07720	3,197.194	22.64	0.5793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,322.02430	1,289.996	22.65	0.4201	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,146.62430	3,204.796	22.65	0.5799	0.00	0	0
<b>Total \$ / R Option</b>												<b>12,084,633.44</b>	<b>37,600</b>	<b>1,297,446</b>
<b>Total \$ / R</b>												<b>1,393,535,320.04</b>	<b>131,126</b>	<b>2,244,874</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.77710		14.85470			0.0000	753,632.10	51	680
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.04630		15.12970			0.0000	75,231.50	5	71
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.29930		15.38620			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.59870		15.68840			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>828,863.60</b>	<b>56</b>	<b>805</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			65,712.50330	69,125.752	20.40	0.5462	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			50,974.57610	46,582.551	20.37	0.4592	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			64,504.57610	67,872.551	20.37	0.5408	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			50,577.05500	46,207.820	20.38	0.4565	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			65,107.05500	68,497.820	20.38	0.5435	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			50,182.50330	45,835.752	20.40	0.4538	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			90,829.81690	85,891.608	20.27	0.5384	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			76,859.81690	80,261.608	20.27	0.4616	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			90,385.02710	85,461.829	20.28	0.5365	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			77,415.02710	80,831.829	20.28	0.4635	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			89,942.20910	85,034.417	20.29	0.5346	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			77,972.20910	81,404.417	20.29	0.4654	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			219,083.64090	224,570.205	22.52	0.6793	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			57,492.00440	54,297.644	22.53	0.3197	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			219,872.00440	225,367.644	22.53	0.6803	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			57,916.62920	54,703.624	22.51	0.3217	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			218,296.62920	223,773.624	22.51	0.6783	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			57,703.64090	54,500.205	22.52	0.3207	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			103,248.75360	98,549.144	21.35	0.4503	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			171,408.75360	175,679.144	21.35	0.5497	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			102,936.16830	98,247.608	21.36	0.4492	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			172,096.16830	176,377.608	21.36	0.5508	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			102,624.64650	97,946.512	21.37	0.4481	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			172,784.64650	177,076.512	21.37	0.5519	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>828,863.60</b>	<b>56</b>	<b>805</b>
£ / R	On	15/08/2016	Foreign Exchange Future			19.46290		19.79630			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.57050		19.89530			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.61440		19.94150			0.0000	18,359,078.40	936	72,548
£ / R	On	19/12/2016	Foreign Exchange Future			19.99570		20.32980			0.0000	39,991.40	2	649
£ / R	On	13/03/2017	Foreign Exchange Future			20.35920		20.69500			0.0000	1,058,678.40	52	290
£ / R	On	25/04/2017	Foreign Exchange Future			20.54640		20.88450			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.78870		21.13320			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.01430		21.36090			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>19,457,748.20</b>	<b>990</b>	<b>83,736</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			269.35550	166.143	17.66	0.2408	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			843.05550	1,073.243	17.66	0.7592	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			61.09280	45.184	19.15	0.0655	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,435.79280	2,744.684	19.15	0.9345	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			12.91390	10.111	27.89	0.0127	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			5,967.61390	6,289.611	27.89	0.9873	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			196.62790	128.669	18.07	0.1638	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,501.32790	1,758.169	18.07	0.8362	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			62.56710	45.851	19.11	0.0664	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,417.26710	2,725.351	19.11	0.9336	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			61.82540	45.516	19.13	0.0660	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,426.52540	2,735.016	19.13	0.9340	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			0.00000	1,022.971	16.67	0.6965	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			0.00000	308.571	16.67	0.3035	4,628,571.00	15,000	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			695.19640	526.409	17.06	0.4614	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			583.69640	742.009	17.06	0.5386	4,563,355.35	6,150	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			421.38470	304.695	17.56	0.3079	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,114.44620	3,419.558	19.75	0.9532	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			55.52720	33.662	19.76	0.0465	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,124.02720	3,429.262	19.76	0.9535	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,090.15320	2,375.226	18.68	0.8882	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			81.93190	52.733	19.26	0.0698	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			2,640.43190	2,938.333	19.26	0.9302	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			25.15450	24.276	27.23	0.0266	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,383.65450	5,709.876	27.23	0.9734	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			55.94620	33.958	19.75	0.0468	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			989.88470	1,200.295	17.56	0.6921	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			56.36860	34.257	19.74	0.0472	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,104.86860	3,409.857	19.74	0.9528	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			35.93850	21.981	20.62	0.0309	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			3,694.43850	4,007.580	20.62	0.9691	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			131.65320	89.626	18.68	0.1118	528,794.58	5,900	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			350.61680	280.622	19.84	0.1977	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,670.81680	2,934.922	19.84	0.8023	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	26.94	Call			31.75230	15.537	19.83	0.0167	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			6,641.95230	6,959.837	19.83	0.9833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			354.02800	283.418	19.83	0.1994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			259.44640	328.137	17.36	0.2252	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,974.61800	3,248.955	20.06	0.8299	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			144.21650	104.121	20.47	0.0856	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,274.41650	4,568.422	20.47	0.9144	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			3,285.60390	2,981.572	18.09	0.9051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			85.80390	115.872	18.09	0.0949	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2,179.24640	1,913.837	17.36	0.7748	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,654.22800	2,917.718	19.83	0.8006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			352.31630	282.015	19.84	0.1986	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,662.51630	2,926.315	19.84	0.8014	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			620.34560	509.693	18.98	0.3223	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,700.54560	1,923.993	18.98	0.6777	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			294.41800	234.655	20.06	0.1701	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			483.16380	414.741	21.27	0.2177	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,548.16380	3,815.541	21.27	0.7823	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			486.35370	417.497	21.26	0.2190	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,531.35370	3,798.297	21.26	0.7810	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			484.75870	416.114	21.27	0.2183	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,539.75870	3,806.914	21.27	0.7817	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			605.66060	529.302	21.64	0.2443	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,701.16060	3,962.902	21.64	0.7557	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			2,906.80000	3,251.300		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			2,886.80000	3,231.300		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			2,896.80000	3,241.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,013.95850	934.344	22.31	0.2976	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,813.05850	5,080.045	22.31	0.7024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,017.52130	936.896	22.30	0.2984	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,796.62130	5,062.596	22.30	0.7016	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,015.73800	935.614	22.31	0.2980	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,804.83800	5,071.314	22.31	0.7020	0.00	0	0
<b>Total £ / R Option</b>												<b>9,720,720.93</b>	<b>27,050</b>	<b>67,832</b>
<b>Total £ / R</b>												<b>29,178,469.13</b>	<b>28,040</b>	<b>151,568</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14428		0.14500			0.0000	10,099.53	70	920
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14743		0.14821			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15046		0.15125			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15406		0.15489			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>10,099.53</b>	<b>70</b>	<b>9,879</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,500.46900	3,428.666	20.32	0.9981	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.76900	0.766	20.32	0.0019	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,503.06900	2,431.215	16.78	0.9914	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			3.36900	3.315	16.78	0.0086	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,536.17840	1,468.079	16.19	0.9212	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			36.47840	40.179	16.19	0.0788	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,179.20000	26,257.200	26.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,179.20000	27,257.200	26.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,179.20000	28,257.200	26.77	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,525.41090	1,465.135	17.39	0.7150	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			400.01090	419.635	17.39	0.2850	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,011.86430	966.990	18.87	0.5391	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			886.46430	921.490	18.87	0.4609	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			677.74550	645.256	20.40	0.3915	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,552.34550	1,599.756	20.40	0.6085	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			924.12990	957.935	19.31	0.4068	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,035.58470	995.022	20.65	0.4663	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,546.18470	1,588.722	20.65	0.5337	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			770.07090	738.955	21.98	0.3641	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,280.67090	2,332.655	21.98	0.6359	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,413.52990	1,364.235	19.31	0.5932	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>10,099.53</b>	<b>70</b>	<b>9,879</b>
€ / R	On	13/07/2016	Foreign Exchange Future			16.21620		16.28940			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.27010		16.34910			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.33690		16.41830			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.47880		16.55510			0.0000	51,380,898.40	3,118	47,335
€ / R	On	30/09/2016	Foreign Exchange Future			16.52060		16.59910			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.83680		16.91960			0.0000	45,661,401.60	2,712	17,867
€ / R	On	13/03/2017	Foreign Exchange Future			17.17880		17.26370			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.58650		17.67400			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.72200		17.80980			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>97,042,300.00</b>	<b>5,830</b>	<b>147,731</b>
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			53.06110	31.766	18.56	0.1200	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			643.66110	695.566	18.56	0.8800	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			209.75470	163.231	18.78	0.3091	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			580.65470	613.131	18.78	0.6909	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			284.72680	240.208	18.81	0.3449	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			676.42680	713.308	18.81	0.6551	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			76.76570	80.501	17.95	0.1150	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	19/09/2016	Foreign Exchange Option	14.96	Call			1,673.15010	1,600.659	17.95	0.8834	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			78.05010	81.859	17.95	0.1166	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			416.25240	380.704	19.39	0.3830	266,492.66	700	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			861.15240	901.904	19.39	0.6170	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,690.59790	1,617.960	17.95	0.8866	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			75.49790	79.160	17.95	0.1134	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,681.86570	1,609.301	17.95	0.8850	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			484.46380	448.886	19.58	0.4084	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			865.36380	908.286	19.58	0.5916	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			942.23810	981.482	19.44	0.5024	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,145.39750	1,092.410	18.89	0.6056	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			903.73440	858.694	19.33	0.5151	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			884.13440	921.894	19.33	0.4849	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			936.34900	975.446	19.43	0.5006	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			108.50890	102.458	25.85	0.0811	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,088.90890	5,165.658	25.85	0.9189	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			861.83810	818.282	19.44	0.4976	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			857.74950	814.340	19.45	0.4959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			948.14950	987.540	19.45	0.5041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			152.46710	143.800	24.01	0.1143	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,032.86710	4,107.000	24.01	0.8857	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			865.94900	822.246	19.43	0.4994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			625.79750	655.610	18.89	0.3944	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,113.53710	2,166.050	21.01	0.6549	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			671.95920	639.385	20.99	0.3472	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,098.25920	2,150.585	20.99	0.6528	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			669.59350	637.113	21.00	0.3462	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,105.89350	2,158.313	21.00	0.6538	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			667.23710	634.850	21.01	0.3451	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			886.57910	848.638	21.13	0.3751	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,412.57910	2,462.138	21.13	0.6249	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			891.50490	853.381	21.11	0.3768	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,397.50490	2,446.881	21.11	0.6232	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			889.03800	851.005	21.12	0.3759	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,405.03800	2,454.505	21.12	0.6241	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,713.16320	2,774.305	21.63	0.6084	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,050.49080	1,023.917	21.64	0.3909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,720.69080	2,781.917	21.64	0.6091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,055.44260	1,028.693	21.62	0.3924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,705.64260	2,766.693	21.62	0.6076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,052.96320	1,026.306	21.63	0.3916	0.00	0	0
<b>Total € / R Option</b>												<b>266,492.66</b>	<b>700</b>	<b>6,622</b>
<b>Total € / R</b>												<b>97,308,792.66</b>	<b>6,530</b>	<b>154,353</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.01850		11.02110			0.0000	165,277.50	15	8,463



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 Future			11.18480		11.18980			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.34150		11.34800			0.0000	15,707,977.50	1,385	2,937
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.52860		11.53570			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.55860		11.56270			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>15,873,255.00</b>	<b>1,400</b>	<b>11,781</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			53.60730	49.952	14.89	0.1267	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			866.16760	859.833	14.88	0.8704	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			55.06760	51.333	14.88	0.1296	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			883.27780	877.101	14.89	0.8761	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			52.17780	48.601	14.89	0.1239	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			874.70730	868.452	14.89	0.8733	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			751.34320	741.922	14.66	0.6984	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			231.54320	227.122	14.66	0.3016	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			744.79530	735.397	14.66	0.6951	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			234.99530	230.597	14.66	0.3049	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			757.92520	748.482	14.66	0.7017	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			228.12520	223.682	14.66	0.2983	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			366.20620	360.181	16.00	0.3706	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			978.20620	978.681	16.00	0.6294	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			371.61450	365.506	15.97	0.3750	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			963.61450	964.006	15.97	0.6250	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			368.90200	362.835	15.99	0.3728	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			970.90200	971.335	15.99	0.6272	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,039.26900	1,037.393	16.19	0.5786	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			521.82120	512.891	16.20	0.4195	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,046.12120	1,044.291	16.20	0.5805	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			518.69170	509.807	16.21	0.4176	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,052.99170	1,051.207	16.21	0.5824	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			524.96900	515.993	16.19	0.4214	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			604.39560	598.620	16.70	0.4255	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,211.69560	1,210.020	16.70	0.5745	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			601.37910	595.633	16.71	0.4239	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,218.67910	1,217.033	16.71	0.5761	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			598.37830	592.661	16.72	0.4222	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,225.67830	1,224.061	16.72	0.5778	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>15,873,255.00</b>	<b>1,400</b>	<b>11,781</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.45950		11.44060			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.66890		11.65300			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.86670		11.85180			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			87.92600	87.717	17.31	0.1806	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,027.32600	1,008.217	17.31	0.8194	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			86.62320	86.405	17.33	0.1783	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,036.02320	1,016.905	17.33	0.8217	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			85.33920	85.113	17.35	0.1760	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,044.73920	1,025.613	17.35	0.8240	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			234.60120	235.291	17.10	0.2912	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,111.60120	1,096.391	17.10	0.7088	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			238.66560	239.393	17.06	0.2955	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,095.66560	1,080.493	17.06	0.7045	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			236.62570	237.331	17.08	0.2933	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,103.62570	1,088.431	17.08	0.7067	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			358.05710	356.009	17.22	0.3387	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,236.25710	1,219.309	17.22	0.6613	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			355.76690	353.713	17.23	0.3369	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,243.96690	1,227.013	17.23	0.6631	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			353.49250	351.436	17.25	0.3351	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,251.69250	1,234.736	17.25	0.6649	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>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			15.23030		15.31010			0.0000	3,716,193.20	244	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.58880		15.67710			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.93170		16.02660			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>3,716,193.20</b>	<b>244</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			186.22300	164.267	21.02	0.2044	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,476.12300	1,533.966	21.02	0.7956	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			184.64520	162.836	21.03	0.2029	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,484.54520	1,542.536	21.03	0.7971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			183.08300	161.421	21.05	0.2014	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,492.98300	1,551.121	21.05	0.7986	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			514.24110	477.305	21.10	0.3429	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,537.14110	1,588.505	21.10	0.6571	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			519.24050	482.027	21.07	0.3457	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,522.14050	1,573.227	21.07	0.6543	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			516.73640	479.662	21.09	0.3443	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,529.63640	1,580.862	21.09	0.6557	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			750.00290	704.116	21.62	0.3853	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,793.40290	1,842.416	21.62	0.6147	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			755.39860	709.257	21.60	0.3876	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,778.79860	1,827.557	21.60	0.6124	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			752.69540	706.678	21.61	0.3865	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,786.09540	1,834.978	21.61	0.6135	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 CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>3,716,193.20</b>	<b>244</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.20990		2.22190			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.23990		2.25320			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.26620		2.27970			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			177.34600	154.316	20.23	0.1487	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,458.34600	2,555.316	20.23	0.8513	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			165.09100	143.472	20.29	0.1398	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,546.09100	2,644.472	20.29	0.8602	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			153.62960	133.351	20.36	0.1314	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,634.62960	2,734.351	20.36	0.8686	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			529.43200	485.298	19.84	0.2768	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,497.43200	2,586.298	19.84	0.7232	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			508.40260	465.716	19.90	0.2677	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,576.40260	2,666.716	19.90	0.7323	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			488.19110	446.906	19.97	0.2588	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,656.19110	2,747.906	19.97	0.7412	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			771.99440	720.276	20.16	0.3176	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,874.99440	2,958.276	20.16	0.6824	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			748.94290	698.230	20.22	0.3097	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,951.94290	3,036.230	20.22	0.6903	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			795.74940	743.009	20.11	0.3255	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,798.74940	2,881.009	20.11	0.6745	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.21690		2.22480			0.0000	292,630.80	132	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.26560		2.27450			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>292,630.80</b>	<b>132</b>	<b>132</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			279.73400	250.931	19.79	0.2220	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,931.73400	1,981.931	19.79	0.7780	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			261.41280	233.916	19.85	0.2097	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,013.41280	2,064.916	19.85	0.7903	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			244.18760	217.959	19.91	0.1979	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,096.18760	2,148.959	19.91	0.8021	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			562.39180	527.220	20.16	0.2888	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,517.39180	2,571.220	20.16	0.7112	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			541.19530	506.973	20.23	0.2797	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,596.19530	2,650.973	20.23	0.7203	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	2.49	Call			520.79350	487.503	20.30	0.2709	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,675.79350	2,731.503	20.30	0.7291	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>292,630.80</b>	<b>132</b>	<b>132</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.90630		1.91650			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.94160		1.95260			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.97400		1.98540			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			193.74540	171.954	22.44	0.1688	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,228.74540	2,308.954	22.44	0.8312	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			181.39450	160.586	22.55	0.1591	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,316.39450	2,397.586	22.55	0.8409	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			169.84250	149.974	22.67	0.1500	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,404.84250	2,486.974	22.67	0.8500	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			554.92690	518.629	21.79	0.3034	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,228.92690	2,302.629	21.79	0.6966	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			534.08480	499.077	21.91	0.2937	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,308.08480	2,383.076	21.91	0.7063	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			514.08840	480.342	22.02	0.2843	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,388.08840	2,464.342	22.02	0.7157	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			831.45610	786.130	21.46	0.3593	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,377.45610	2,446.130	21.46	0.6407	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			807.36800	763.283	21.56	0.3506	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,453.36800	2,523.283	21.56	0.6494	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			784.06720	741.198	21.66	0.3421	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,530.06720	2,601.198	21.66	0.6579	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14410		0.14480			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14430		0.14440			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14460		0.14540			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05060		0.05140			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04930		0.05070			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04920		0.04990			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.54790		10.54170			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.69470		10.69150			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.83440		10.83260			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	19/09/2016	Foreign Exchange Option	9.46	Call			1,113.33650	1,112.879	16.09	0.9309	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			31.63650	24.978	16.09	0.0691	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,103.93990	1,103.383	16.05	0.9295	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			32.23990	25.483	16.05	0.0705	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,094.55560	1,093.897	16.00	0.9282	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			32.85560	25.997	16.00	0.0718	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			399.39470	395.461	15.95	0.4691	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			557.89470	550.761	15.95	0.5309	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			395.54920	391.608	15.97	0.4659	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			564.04920	556.908	15.97	0.5341	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			391.73580	387.787	15.98	0.4626	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			570.23580	563.087	15.98	0.5374	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			498.18870	492.892	16.76	0.4616	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			755.58870	748.492	16.76	0.5384	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			494.55780	489.260	16.77	0.4591	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			761.95780	754.860	16.77	0.5409	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			490.95110	485.652	16.79	0.4567	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			768.35110	761.252	16.79	0.5433	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	19/09/2016	Foreign Exchange Future			1.35140		1.35950			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36600		1.37350			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37860		1.38570			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	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			605.00000	686.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			405.00000	486.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			505.00000	586.000		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			365.00000	440.000		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			465.00000	540.000		1.0000	0.00	0	0
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			265.00000	340.000		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	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			343.00000	414.000		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			443.00000	514.000		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			543.00000	614.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11520		1.11450			0.0000	0.00	0	13,043
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11900		1.11830			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12290		1.12200			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,797.13000		25,949.26000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,283.80000		26,447.41000			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	19/09/2016	Foreign Exchange Future			10.98850		11.02910			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.17980		11.22320			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			157.64290	141.955	17.84	0.2652	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			748.54290	773.455	17.84	0.7348	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			155.40600	139.892	17.86	0.2621	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			756.30600	781.392	17.86	0.7379	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			153.19810	137.858	17.87	0.2590	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			764.09810	789.358	17.87	0.7410	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			317.15430	297.149	17.74	0.3479	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			903.95430	927.349	17.74	0.6521	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			314.38910	294.593	17.76	0.3456	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			911.18910	934.793	17.76	0.6544	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			311.64360	292.058	17.78	0.3432	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			918.44360	942.258	17.78	0.6568	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Future			5.01810		5.07510			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.01260		5.06910			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 TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			66.95200	50.399	14.81	0.2509	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			261.85200	302.298	14.81	0.7491	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			72.39310	54.792	14.77	0.2680	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			247.29310	286.692	14.77	0.7320	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			69.62780	52.556	14.79	0.2594	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			254.52780	294.456	14.79	0.7406	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			116.91480	97.801	14.78	0.3149	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			337.81480	375.201	14.78	0.6851	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			113.97310	95.246	14.79	0.3085	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			344.87310	382.646	14.79	0.6915	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			111.09420	92.907	14.82	0.3025	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			351.99420	390.307	14.82	0.6975	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 19/09/2016 Foreign Exchange Future			1.45430		1.42630			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.39500		1.36940			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.34600		1.31970			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>1,518,671,776.93</b>	<b>102,248</b>	<b>1,222,141</b>
<b>Total Options</b>									<b>22,071,847.03</b>	<b>65,350</b>	<b>1,371,900</b>
<b>Grand Total:</b>									<b>1,540,743,623.96</b>	<b>167,598</b>	<b>2,594,041</b>