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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/06/2016 Foreign Exchange Future			15.26720		15.06690			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.35620		15.06690			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.35620		15.06840			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.36170		15.07840			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.37080		15.08650			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.38330		15.09920			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.38640		15.10230			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.38950		15.10550			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			15.39260		15.10870			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.40500		15.12130			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.42670		15.14350			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.43600		15.15300			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			15.46680		15.15100			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			15.46990		15.18570			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.47300		15.18870			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.47600		15.19170			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.47910		15.19460			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.50060		15.21550			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.51900		15.23330			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.53130		15.24520			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			15.53440		15.24820			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	17/08/2016	Foreign Exchange Future			15.53740		15.25120			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.54050		15.25420			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.55570		15.26910			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.56490		15.27810			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.57400		15.28710			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.59850		15.31100			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.60460		15.31700			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.60760		15.32000			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.61980		15.33190			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.62590		15.33790			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.63810		15.35020			0.0000	1,777,801,760.40	113,684	672,481
\$ / R	On	28/09/2016	Foreign Exchange Future			15.66660		15.37780			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.71720		15.69320			0.0000	13,045,276.00	830	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.75510		15.46370			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.79310		15.50060			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.82470		15.53130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.85950		15.56500			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.91010		15.61410			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.92590		15.62980			0.0000	147,314,575.00	9,250	103,147
\$ / R	On	13/03/2017	Foreign Exchange Future			16.19750		15.89400			0.0000	37,238,052.50	2,299	14,670
\$ / R	On	19/06/2017	Foreign Exchange Future			16.51940		16.19760			0.0000	4,129,850.00	250	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.56360		16.24080			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.60790		16.28400			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.65220		16.32720			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.69650		16.38800			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,979,529,513.90</b>	<b>126,313</b>	<b>960,678</b>
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			0.54170	0.000	30.00	0.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,023.64170	822.800	30.00	1.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			531.94680	727.200	30.00	1.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			5.04680	0.000	30.00	0.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call			134.89980	267.200	30.00	1.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put			67.99980	0.000	30.00	0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			475.89010	747.991	43.73	0.9857	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			18.99010	1.791	43.73	0.0143	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			22.89560	61.881	28.09	0.2640	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			564.49560	315.681	28.09	0.7360	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call			331.38430	575.443	31.20	0.9063	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put			62.98430	19.243	31.20	0.0937	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			110.34470	261.910	27.33	0.6931	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			211.94470	75.710	27.33	0.3069	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			23.79140	64.011	27.98	0.2715	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			555.39140	307.811	27.98	0.7285	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			547.35570	808.692	21.88	0.9628	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			28.95570	6.992	21.88	0.0372	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			233.48740	420.303	22.20	0.7854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			155.08740	58.603	22.20	0.2146	0.00	0	6,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Call			0.00000	159.696	23.08	0.4431	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Put			0.00000	237.996	23.08	0.5569	1,427,974.20	6,000	3,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			5.18810	11.356	26.73	0.0418	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,528.68810	1,250.556	26.73	0.9582	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			4.85080	10.545	26.86	0.0390	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,558.35080	1,279.745	26.86	0.9610	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			191.40050	341.719	22.55	0.6447	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			274.90050	140.919	22.55	0.3553	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			6.83460	17.823	24.64	0.0572	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,527.63460	1,254.523	24.64	0.9428	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			3.27510	6.497	25.79	0.0228	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,944.07510	1,663.197	25.79	0.9772	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,299.20330	3,583.320	36.09	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.00330	0.020	36.09	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,603.17460	1,885.198	27.40	0.9931	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			3.97460	1.898	27.40	0.0069	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			588.89690	834.259	21.62	0.9011	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			69.69690	30.959	21.62	0.0989	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			494.21150	718.165	21.33	0.8521	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			111.91150	51.765	21.33	0.1479	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			849.84660	1,118.246	22.90	0.9418	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			34.34660	18.746	22.90	0.0582	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			102.41190	181.142	22.69	0.3619	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			673.71190	468.542	22.69	0.6381	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			72.95340	133.510	23.05	0.2865	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			814.25340	590.910	23.05	0.7135	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			702.49530	947.211	21.02	0.8899	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			81.19530	42.211	21.02	0.1101	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			626.32290	859.051	20.83	0.8642	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			105.02290	54.051	20.83	0.1358	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			405.01690	578.968	20.94	0.6797	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			301.51690	192.268	20.94	0.3203	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			207.93210	315.804	21.61	0.4632	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			604.43210	429.104	21.61	0.5368	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			661.59720	884.584	20.43	0.8359	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			138.09720	77.884	20.43	0.1641	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			553.00450	752.613	20.75	0.7592	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			220.00450	136.613	20.75	0.2408	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			0.00000	598.669	20.60	0.6309	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			0.00000	281.869	20.60	0.3691	4,228,029.00	15,000	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			9.66890	16.246	25.25	0.0323	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,013.96890	2,736.346	25.25	0.9677	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			83.17760	124.850	23.01	0.1938	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,497.47760	1,254.950	23.01	0.8062	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,707.02270	1,985.883	21.34	0.9712	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			18.32270	12.883	21.34	0.0288	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			43.99630	68.736	23.88	0.1150	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,985.29630	1,725.735	23.88	0.8850	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			28.81830	45.830	24.31	0.0808	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,290.11830	2,022.830	24.31	0.9192	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,389.66120	3,673.605	26.93	0.9985	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.96120	0.605	26.93	0.0015	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			658.90290	859.109	20.20	0.7553	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			247.20290	163.109	20.20	0.2447	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			218.66900	309.333	21.68	0.3892	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			884.06900	690.233	21.68	0.6108	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			580.76330	758.728	20.31	0.6796	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			365.26330	258.128	20.31	0.3204	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			529.33920	697.547	20.42	0.6474	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			413.83920	296.947	20.42	0.3526	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,542.45640	2,825.797	23.13	0.9868	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			9.15640	6.796	23.13	0.0132	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			384.22710	510.494	20.71	0.5162	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			670.92710	511.494	20.71	0.4838	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			146.79850	200.837	22.34	0.2472	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,511.59850	1,279.537	22.34	0.7528	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			314.68390	419.491	21.04	0.4374	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			876.48390	695.091	21.04	0.5626	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			311.32980	414.404	21.09	0.4308	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			900.12980	717.004	21.09	0.5692	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			73.93130	102.254	23.56	0.1373	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,212.73130	1,954.854	23.56	0.8627	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			271.46960	362.883	21.36	0.3878	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,027.26960	832.383	21.36	0.6122	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			225.44870	299.959	21.70	0.3261	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,266.34870	1,054.259	21.70	0.6739	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			59.89980	80.584	24.17	0.1048	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,711.79980	2,445.684	24.17	0.8952	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,481.10880	3,767.395	24.26	0.9954	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.00880	2.495	24.26	0.0046	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,822.23490	2,097.988	20.32	0.9465	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			44.13490	33.088	20.32	0.0535	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			72.80240	97.977	23.84	0.1245	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,494.70240	2,233.077	23.84	0.8755	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			630.81040	800.260	19.92	0.6392	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			483.71040	366.260	19.92	0.3608	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,678.62480	1,950.634	19.56	0.9237	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			67.62480	52.134	19.56	0.0763	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			91.82220	120.183	23.61	0.1402	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,520.82220	2,261.683	23.61	0.8598	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			87.69760	114.748	23.69	0.1346	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	06/09/2016	Foreign Exchange Option	17.80	Put			2,576.69760	2,316.248	23.69	0.8654	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,861.76940	2,136.931	19.80	0.9417	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			50.76940	38.431	19.80	0.0583	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,616.01660	1,885.364	19.45	0.9137	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			79.01660	60.764	19.45	0.0863	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			134.71940	175.602	22.97	0.1924	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,117.71940	1,871.002	22.97	0.8076	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			251.31710	323.504	21.71	0.3186	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,431.31710	1,215.904	21.71	0.6814	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			94.54210	122.805	23.69	0.1403	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,574.54210	2,315.205	23.69	0.8597	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,873.42290	2,148.153	19.75	0.9398	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			53.42290	40.553	19.75	0.0602	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			756.10910	939.131	19.67	0.6778	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			436.10910	331.531	19.67	0.3222	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			56.66750	69.219	24.89	0.0822	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,434.76750	3,159.418	24.89	0.9178	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			799.91690	987.907	19.52	0.6909	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			418.01690	318.107	19.52	0.3091	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,090.32550	2,367.539	19.77	0.9528	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			42.42550	31.639	19.77	0.0472	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,080.98170	2,358.055	19.76	0.9521	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			43.08170	32.155	19.76	0.0479	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,071.64660	2,348.579	19.75	0.9514	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			43.74660	32.679	19.75	0.0486	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,151.32350	2,428.603	19.65	0.9549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			41.12350	30.503	19.65	0.0451	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,104.62380	2,381.197	19.61	0.9515	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			44.42380	33.097	19.61	0.0485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,095.31040	2,371.739	19.60	0.9508	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			45.11040	33.638	19.60	0.0492	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,086.00500	2,362.286	19.60	0.9501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			45.80500	34.187	19.60	0.0499	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,731.26250	2,000.456	19.32	0.9160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			81.06250	62.356	19.32	0.0840	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,477.93310	1,733.415	19.10	0.8796	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			127.73310	95.315	19.10	0.1204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,321.11050	1,564.510	19.07	0.8486	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			170.91050	126.410	19.07	0.1514	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,103.69240	1,328.936	19.20	0.7919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			253.49240	190.836	19.20	0.2081	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,036.30260	1,254.820	19.24	0.7710	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			286.10260	216.720	19.24	0.2290	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			973.61610	1,183.048	19.28	0.7492	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			323.41610	244.948	19.28	0.2508	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			802.34060	985.682	19.52	0.6788	0.00	0	1,300

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	15.00	Put			452.14060	347.582	19.52	0.3212	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			655.68480	815.252	19.87	0.6043	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			605.48480	477.152	19.87	0.3957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			572.09790	714.830	20.10	0.5546	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			721.89790	576.730	20.10	0.4454	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			534.16360	668.467	20.22	0.5301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			783.96360	630.367	20.22	0.4699	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			498.54060	625.118	20.35	0.5059	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			848.34060	687.018	20.35	0.4941	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			404.53180	510.847	20.80	0.4366	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,054.33180	872.747	20.80	0.5634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			335.17020	424.662	21.21	0.3792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,254.97020	1,056.562	21.21	0.6208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			314.87890	399.105	21.34	0.3612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,324.67890	1,121.005	21.34	0.6388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			283.79190	359.930	21.57	0.3328	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,443.59190	1,231.830	21.57	0.6672	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			259.40150	329.261	21.78	0.3096	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,549.20150	1,331.161	21.78	0.6904	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			255.84700	324.778	21.81	0.3062	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,565.64700	1,346.678	21.81	0.6938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			248.88920	315.995	21.88	0.2994	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,598.68920	1,377.895	21.88	0.7006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			222.97700	283.188	22.13	0.2735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,732.77700	1,505.088	22.13	0.7265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			202.05760	257.328	22.36	0.2524	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,851.85760	1,619.228	22.36	0.7476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			141.91020	181.811	23.09	0.1880	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,291.71020	2,043.711	23.09	0.8120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			123.41210	158.035	23.37	0.1665	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,473.21210	2,219.935	23.37	0.8335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			44.52710	51.639	26.56	0.0591	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,244.32710	3,963.539	26.56	0.9409	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			101.34320	128.455	24.05	0.1329	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,973.54320	2,711.855	24.05	0.8671	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			91.54110	115.894	24.26	0.1212	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,123.74110	2,859.294	24.26	0.8788	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,583.67840	3,871.625	22.30	0.9922	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.87840	5.025	22.30	0.0078	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,946.98190	2,218.567	19.32	0.9308	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			69.18190	51.967	19.32	0.0692	0.00	0	150
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.00000	751.228	20.38	0.5293	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			0.00000	724.028	20.38	0.4707	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,052.99540	2,320.300	18.67	0.9225	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			89.29540	65.200	18.67	0.0775	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			122.18380	147.259	24.41	0.1335	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,428.48380	3,162.159	24.41	0.8665	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		118.40950	141.067	24.51	0.1285	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,504.70950	3,235.967	24.51	0.8715	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,671.35630	3,962.049	21.03	0.9902	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.65630	6.949	21.03	0.0098	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		512.53600	624.219	21.11	0.4325	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,311.93600	1,131.119	21.11	0.5675	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		496.50000	604.777	21.19	0.4222	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,355.90000	1,171.677	21.19	0.5778	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,053.45850	1,249.666	19.47	0.6940	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		502.85850	406.566	19.47	0.3060	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		2,340.09050	2,613.531	17.94	0.9414	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		68.79050	48.831	17.94	0.0586	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		788.86240	944.906	20.21	0.5692	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		857.56240	720.206	20.21	0.4308	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		369.72120	448.860	22.18	0.3234	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		1,928.42120	1,714.160	22.18	0.6766	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,774.70350	4,069.530	20.18	0.9873	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.70350	10.030	20.18	0.0127	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,171.02260	2,439.710	18.19	0.9148	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		106.02260	80.209	18.19	0.0852	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		148.13140	172.618	25.16	0.1359	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,983.13140	3,713.118	25.16	0.8641	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,998.32260	3,291.146	17.41	0.9731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		24.22260	21.046	17.41	0.0269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,988.85940	3,281.287	17.38	0.9729	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		24.75940	21.187	17.38	0.0271	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,979.40540	3,271.429	17.35	0.9727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		25.30540	21.329	17.35	0.0273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,423.00990	2,694.432	17.93	0.9285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		93.20990	68.532	17.93	0.0715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,414.40300	2,685.545	17.94	0.9276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		94.60300	69.644	17.94	0.0724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,380.13090	2,650.132	17.99	0.9238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		91.82990	67.431	17.92	0.0706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,313.00740	11,018.156	27.00	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,840.78130	4,136.118	19.30	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.98130	10.218	19.30	0.0127	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,492.38990	2,765.993	17.83	0.9357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		82.58990	60.094	17.83	0.0643	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,431.62990	2,703.331	17.92	0.9294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,693.89380	5,421.493	27.00	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		80.97690	104.041	27.00	0.0802	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,751.17690	5,478.141	27.00	0.9198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		30.71010	40.919	27.00	0.0357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,410.91010	7,125.019	27.00	0.9643	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			2.80740	4.056	27.00	0.0044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,276.56100	5,009.299	27.00	0.9000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			100.75920	128.353	27.00	0.0958	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,370.95920	5,102.453	27.00	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			95.43170	121.827	27.00	0.0916	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,465.63170	5,195.927	27.00	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			83.69380	107.394	27.00	0.0824	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,679.76880	4,412.958	26.64	0.8724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			138.93310	172.491	26.90	0.1229	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,809.13310	4,546.591	26.90	0.8771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			134.59060	169.475	27.00	0.1208	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,864.79060	4,603.575	27.00	0.8792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			106.36100	135.199	27.00	0.1000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,353.15460	4,080.750	25.98	0.8594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			166.90250	189.192	26.24	0.1352	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,487.10250	4,213.292	26.24	0.8648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			155.97520	182.679	26.48	0.1304	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,606.17520	4,336.779	26.48	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			149.56880	178.858	26.64	0.1276	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,821.71710	3,555.935	24.92	0.8341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			177.99260	202.856	25.77	0.1451	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,248.19260	3,976.956	25.77	0.8549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			175.67080	199.995	25.86	0.1431	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,295.87080	4,024.095	25.86	0.8569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			172.95460	196.650	25.98	0.1406	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,568.45690	3,306.545	24.41	0.8196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			216.94020	250.824	24.45	0.1793	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,587.14020	3,324.924	24.45	0.8207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			207.46240	239.156	24.73	0.1711	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,727.66240	3,463.256	24.73	0.8289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			201.51710	231.835	24.92	0.1659	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,042.00480	2,799.013	23.60	0.7797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			258.32630	309.664	23.65	0.2171	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,078.52630	2,833.764	23.65	0.7829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			224.34120	259.935	24.24	0.1856	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,484.54120	3,224.035	24.24	0.8144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			218.25690	252.445	24.41	0.1804	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,707.55840	2,474.246	23.14	0.7467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			303.42600	365.412	23.18	0.2505	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,733.62600	2,499.512	23.18	0.7495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			298.27150	359.204	23.22	0.2469	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,768.47150	2,533.304	23.22	0.7531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			261.80480	314.913	23.60	0.2203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,391.18480	2,168.584	22.69	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			356.26360	428.835	22.73	0.2869	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,416.46360	2,192.935	22.73	0.7131	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			311.35290	374.949	23.10	0.2561	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,681.55290	2,449.049	23.10	0.7439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			307.35840	370.146	23.14	0.2533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,823.70140	1,624.677	21.82	0.6268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			387.38870	466.014	22.50	0.3075	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,257.58870	2,040.114	22.50	0.6925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			385.67600	463.973	22.51	0.3064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,265.87600	2,048.073	22.51	0.6936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			360.98480	434.484	22.69	0.2901	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,723.34220	1,529.292	21.65	0.6094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			504.81670	603.643	21.75	0.3798	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,785.01670	1,587.743	21.75	0.6202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			495.74340	593.168	21.80	0.3745	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,815.94340	1,617.268	21.80	0.6255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			493.50140	590.577	21.82	0.3732	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,513.20780	1,331.276	21.27	0.5696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			556.89050	664.871	21.46	0.4101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,617.09050	1,428.971	21.46	0.5899	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			539.72710	644.711	21.55	0.4003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,669.92710	1,478.811	21.55	0.5997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			523.14220	625.192	21.65	0.3906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,404.70350	1,229.942	21.08	0.5471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			614.76640	732.592	21.17	0.4423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,454.96640	1,276.692	21.17	0.5577	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			598.36930	713.447	21.25	0.4333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,498.56930	1,317.547	21.25	0.5667	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			593.00780	707.176	21.27	0.4304	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,041.90560	896.559	20.44	0.4595	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			761.11810	903.909	20.60	0.5170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,131.31810	978.009	20.60	0.4830	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			694.64480	826.675	20.84	0.4843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,264.84480	1,100.775	20.84	0.5157	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			634.50350	755.842	21.08	0.4529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			931.78520	797.247	20.24	0.4287	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			834.38250	988.712	20.37	0.5507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,004.58250	862.812	20.37	0.4493	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			830.55920	984.289	20.38	0.5490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,010.75920	868.389	20.38	0.4510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			811.70560	962.459	20.44	0.5405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			771.98410	654.609	19.93	0.3797	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			957.19670	1,129.754	20.04	0.6027	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			827.39670	703.854	20.04	0.3973	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			927.09110	1,095.354	20.12	0.5905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			867.29110	739.454	20.12	0.4095	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			881.58520	1,043.147	20.24	0.5713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			572.91740	477.057	19.49	0.3092	0.00	0	28,368

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,098.09070	1,287.797	19.71	0.6556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			668.29070	561.897	19.71	0.3444	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,093.06590	1,282.248	19.72	0.6538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			673.26590	566.348	19.72	0.3462	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,001.78410	1,180.509	19.93	0.6203	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			485.63040	401.315	19.30	0.2747	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,252.43000	1,457.383	19.39	0.7065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			532.63000	441.483	19.39	0.2935	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,213.62530	1,414.913	19.47	0.6943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			563.82530	469.013	19.47	0.3057	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,202.71740	1,402.957	19.49	0.6908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			372.00980	306.993	19.15	0.2263	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,417.69940	1,641.742	19.22	0.7531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			417.89940	345.842	19.22	0.2469	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,374.86570	1,593.935	19.25	0.7418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			445.06570	368.035	19.25	0.2582	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,315.43040	1,527.215	19.30	0.7253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			227.83890	182.967	18.82	0.1535	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,709.71000	1,954.660	19.00	0.8184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			279.91000	228.760	19.00	0.1816	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,688.15460	1,931.787	19.01	0.8142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			288.35460	235.887	19.01	0.1858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,501.80980	1,732.893	19.15	0.7737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			100.33090	74.232	17.99	0.0762	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,253.84360	2,519.324	18.18	0.9085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			124.04360	93.424	18.18	0.0915	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,091.28440	2,350.167	18.44	0.8857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			161.48440	124.267	18.44	0.1143	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,857.63890	2,108.867	18.82	0.8465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			461.71020	538.345	23.20	0.2920	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,007.71020	2,780.845	23.20	0.7080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			385.74950	449.714	23.80	0.2501	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,491.74950	3,252.214	23.80	0.7499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,410.94270	1,613.037	19.61	0.6731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			746.94270	645.537	19.61	0.3269	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,356.71940	1,550.561	19.69	0.6573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			802.71940	693.061	19.69	0.3427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,351.89090	1,544.979	19.69	0.6558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			807.89090	697.479	19.69	0.3442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,176.23890	1,349.259	20.13	0.5994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,022.23890	891.759	20.13	0.4006	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			463.22690	540.108	23.18	0.2928	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,999.22690	2,772.608	23.18	0.7072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,347.07890	1,539.412	19.70	0.6544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			813.07890	701.912	19.70	0.3456	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,193.14960	1,368.062	20.08	0.6051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			999.14960	870.562	20.08	0.3949	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			348.75580	399.512	24.20	0.2254	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,834.75580	3,582.012	24.20	0.7746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			819.29920	949.293	21.28	0.4638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,675.29920	1,501.793	21.28	0.5362	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			751.25440	870.300	21.55	0.4337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,857.25440	1,672.800	21.55	0.5663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			193.81220	236.907	26.80	0.1374	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,719.81220	5,459.407	26.80	0.8626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,623.89440	1,832.811	19.79	0.6601	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			946.29440	833.411	19.79	0.3399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,619.19870	1,827.442	19.80	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			951.59870	838.042	19.80	0.3411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,506.38820	1,699.600	20.02	0.6285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,045.19070	3,791.095	24.21	0.7266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,317.88590	3,623.619	17.55	0.9257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			120.28590	104.219	17.55	0.0743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,962.87300	2,199.682	19.31	0.7361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			655.27300	570.282	19.31	0.2639	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,088.78820	960.200	20.02	0.3715	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,628.61070	1,838.201	19.79	0.6613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			941.01070	828.801	19.79	0.3387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			775.85310	885.642	22.58	0.3820	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,728.25310	2,516.242	22.58	0.6180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			532.79070	600.495	24.21	0.2734	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,284.22480	2,102.831	21.91	0.5288	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,142.26000	1,283.299	21.92	0.4703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,291.46000	2,109.700	21.92	0.5297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,147.80490	1,289.571	21.90	0.4721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,277.00490	2,095.971	21.90	0.5279	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,145.02480	1,286.431	21.91	0.4712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,345.70970	1,498.085	21.94	0.4943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,351.70970	2,180.185	21.94	0.5057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,342.75320	1,494.778	21.95	0.4935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,358.75320	2,186.878	21.95	0.5065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,339.80430	1,491.479	21.96	0.4927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,365.80430	2,193.579	21.96	0.5073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,449.16390	1,601.149	22.12	0.4919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,611.96390	2,438.949	22.12	0.5081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,446.27190	1,598.002	22.13	0.4911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,619.07190	2,445.802	22.13	0.5089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,443.37820	1,594.854	22.14	0.4904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,626.17820	2,452.654	22.14	0.5096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,552.65200	1,697.034	22.28	0.4900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,854.65200	2,690.534	22.28	0.5100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,549.79120	1,693.948	22.29	0.4894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,861.79120	2,697.448	22.29	0.5106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,546.94610	1,690.868	22.29	0.4887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,868.94610	2,704.368	22.29	0.5113	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,656,003.20</b>	<b>21,000</b>	<b>1,157,866</b>
<b>Total \$ / R</b>												<b>1,985,185,517.10</b>	<b>147,313</b>	<b>2,118,544</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.63810		15.35020			0.0000	1,282,324.20	82	710
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.92590		15.62980			0.0000	366,295.70	23	70
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.19750		15.89400			0.0000	48,592.50	3	51
<b>Total \$ / R MAXI Future</b>												<b>1,697,212.40</b>	<b>108</b>	<b>831</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			80,764.53660	99,178.003	19.51	0.6812	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			44,744.53660	34,368.003	19.51	0.3188	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			80,234.05980	98,568.207	19.52	0.6788	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			45,214.05980	34,758.207	19.52	0.3212	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			79,706.02290	97,961.384	19.53	0.6763	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			45,686.02290	35,151.384	19.53	0.3237	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			120,624.63260	140,834.071	19.47	0.6926	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			56,644.63260	47,244.071	19.47	0.3074	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			120,087.87670	140,217.196	19.47	0.6909	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			57,107.87670	47,627.196	19.47	0.3091	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			119,553.59600	139,601.818	19.48	0.6892	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			57,573.59600	48,011.818	19.48	0.3108	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			185,725.44140	167,279.986	21.55	0.5663	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			74,867.39120	86,733.938	21.57	0.4326	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			186,467.39120	167,983.938	21.57	0.5674	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			75,385.04600	87,332.105	21.54	0.4349	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			184,985.04600	166,582.105	21.54	0.5651	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			75,125.44140	87,029.986	21.55	0.4337	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,697,212.40</b>	<b>108</b>	<b>831</b>
£ / R	On	08/09/2016	Foreign Exchange Future			22.04080		21.89350			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.08990		21.94270			0.0000	26,750,868.90	1,211	62,596
£ / R	On	19/12/2016	Foreign Exchange Future			22.51600		22.36000			0.0000	12,181,156.00	541	100
£ / R	On	13/03/2017	Foreign Exchange Future			22.92490		22.75940			0.0000	0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future			23.14160		22.97230			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.41480		23.22460			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.60130		23.34120			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>38,932,024.90</b>	<b>1,752</b>	<b>72,865</b>
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,378.68370	1,502.433	24.57	0.6502	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			685.18370	661.633	24.57	0.3498	0.00	0	12,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			861.45950	963.659	24.85	0.4928	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,089.02070	3,977.742	26.96	0.8755	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,217.95950	1,172.859	24.85	0.5072	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			857.44570	959.435	24.85	0.4913	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,223.94570	1,178.635	24.85	0.5087	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			853.45110	955.226	24.86	0.4899	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,229.95110	1,184.426	24.86	0.5101	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			132.52070	168.542	26.96	0.1245	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,884.07000	2,019.951	23.89	0.7467	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			451.37000	440.051	23.89	0.2533	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			824.13470	923.667	24.37	0.4667	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,381.43470	1,333.767	24.37	0.5333	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			657.96220	747.483	24.65	0.4010	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,571.54410	3,472.470	26.17	0.8260	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,705.26220	1,647.583	24.65	0.5990	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			654.88870	744.204	24.65	0.3997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,712.18870	1,654.304	24.65	0.6003	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			651.83190	740.941	24.66	0.3984	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,719.13190	1,661.041	24.66	0.6016	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			214.24410	262.370	26.17	0.1740	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,252.06720	1,368.451	22.07	0.5189	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,522.06720	1,482.451	22.07	0.4811	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,248.04140	1,364.273	22.07	0.5178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,528.04140	1,488.273	22.07	0.4822	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,244.02680	1,360.098	22.08	0.5167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			888.52200	864.767	21.43	0.3430	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,886.19240	4,780.934	24.75	0.8215	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,289.73880	5,447.061	22.66	0.9610	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			59.73880	61.061	22.66	0.0390	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,076.93310	4,230.735	20.81	0.9226	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			126.93310	124.735	20.81	0.0774	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,838.52200	1,970.767	21.43	0.6570	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,534.02680	1,494.098	22.08	0.4833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,106.83370	1,217.264	22.29	0.4778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,756.83370	1,711.264	22.29	0.5222	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			689.64550	775.244	23.21	0.3395	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,789.64550	2,719.244	23.21	0.6605	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			306.19240	356.934	24.75	0.1785	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,251.60130	1,366.253	21.73	0.4632	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,232.20130	2,181.353	21.73	0.5368	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,248.26430	1,362.776	21.74	0.4623	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,238.86430	2,187.876	21.74	0.5377	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,244.93570	1,359.300	21.74	0.4615	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,245.53570	2,194.400	21.74	0.5385	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,369.73430	1,488.408	21.54	0.4690	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,377.43430	2,326.808	21.54	0.5310	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			795.40000	605.200		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			805.40000	615.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			815.40000	625.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,646.83300	1,805.892	20.98	0.4539	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,445.63300	3,344.592	20.98	0.5461	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,643.99380	1,802.870	20.98	0.4533	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,452.79380	3,351.570	20.98	0.5467	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,641.16000	1,799.865	20.99	0.4527	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,459.96000	3,358.565	20.99	0.5473	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>42,832</b>
<b>Total £ / R</b>												<b>38,932,024.90</b>	<b>1,752</b>	<b>115,697</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14810		0.14483			0.0000	3,258.31	22	1,409
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15140		0.14802			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15461		0.15111			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15843		0.15474			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>3,258.31</b>	<b>22</b>	<b>10,718</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,484.83780	3,811.798	21.08	0.9974	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.63780	1.298	21.08	0.0026	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,490.59290	2,814.872	17.70	0.9907	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			7.39290	4.372	17.70	0.0093	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,553.16380	1,851.847	17.49	0.9321	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			69.96380	41.347	17.49	0.0679	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,197.80020	25,859.700	27.48	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,197.80010	26,859.700	27.48	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,197.80000	27,859.700	27.48	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,611.25990	1,857.460	18.85	0.7554	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			499.85990	396.360	18.85	0.2446	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,124.94350	1,300.802	20.13	0.6030	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,013.54350	839.702	20.13	0.3970	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			787.31750	919.136	21.61	0.4640	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,675.91750	1,458.036	21.61	0.5360	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,135.56130	1,303.471	21.63	0.5253	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,661.46130	1,460.871	21.63	0.4747	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			865.15090	994.641	22.85	0.4241	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,391.05090	2,152.041	22.85	0.5759	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,511.19200	1,715.838	20.21	0.6444	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,037.09200	873.238	20.21	0.3556	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>3,258.31</b>	<b>22</b>	<b>10,718</b>
€ / R	On	30/06/2016	Foreign Exchange Future			17.25160		17.07470			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			17.58420		17.40230			0.0000	116,794,256.40	6,642	55,675
€ / R	On	19/12/2016	Foreign Exchange Future			17.96980		17.77860			0.0000	0.00	0	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			18.34010		18.14050			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.78250		18.56280			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.87100		18.65400			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>116,794,256.40</b>	<b>6,642</b>	<b>153,232</b>
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			99.24060	141.890	22.38	0.2876	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			754.54060	620.289	22.38	0.7124	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			930.09280	1,056.223	20.46	0.6455	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			527.79280	472.023	20.46	0.3545	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,520.32870	2,695.038	21.01	0.9405	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			58.02870	50.838	21.01	0.0595	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,511.01690	2,685.678	21.00	0.9398	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			58.71690	51.478	21.00	0.0602	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,501.71340	2,676.325	20.99	0.9392	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			59.41340	52.125	20.99	0.0608	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			639.72810	588.718	19.99	0.3233	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,797.79820	1,953.850	19.83	0.7622	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,475.19570	1,620.461	19.96	0.6915	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			596.59570	550.661	19.96	0.3085	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			635.33400	584.842	19.99	0.3218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			203.62940	236.331	24.80	0.1533	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,325.02940	4,166.531	24.80	0.8467	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,418.32810	1,558.518	19.99	0.6767	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,412.73480	1,552.415	19.99	0.6752	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			644.13480	592.615	19.99	0.3248	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			298.55540	348.354	23.54	0.2173	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,319.95540	3,178.555	23.54	0.7827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,423.93400	1,564.642	19.99	0.6782	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			419.19820	384.050	19.83	0.2378	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,625.26540	1,540.813	21.16	0.5072	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,062.67510	1,178.285	21.14	0.4951	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,612.17510	1,528.185	21.14	0.5049	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,059.21460	1,174.593	21.15	0.4939	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,618.71460	1,534.493	21.15	0.5061	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,055.76540	1,170.913	21.16	0.4928	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,291.65170	1,422.380	21.31	0.5019	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,928.85170	1,839.880	21.31	0.4981	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,298.40010	1,429.553	21.30	0.5038	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,915.60010	1,827.053	21.30	0.4962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,295.02120	1,425.958	21.30	0.5029	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,922.22120	1,833.458	21.30	0.4971	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,437.70250	1,568.856	21.57	0.4978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,243.70250	2,157.856	21.57	0.5022	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,434.44910	1,565.406	21.57	0.4969	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,250.44910	2,164.406	21.57	0.5031	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,431.21200	1,561.973	21.58	0.4961	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,257.21200	2,170.973	21.58	0.5039	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,622</b>
<b>Total € / R</b>												<b>116,794,256.40</b>	<b>6,642</b>	<b>159,854</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			11.46940		11.32790			0.0000	4,301,025.00	375	7,410
AUS / R	On	19/12/2016	Foreign Exchange Future			11.64580		11.49880			0.0000	2,329,160.00	200	1,301
AUS / R	On	13/03/2017	Foreign Exchange Future			11.81400		11.66250			0.0000	0.00	0	4,735
AUS / R	On	19/06/2017	Foreign Exchange Future			12.01510		11.85110			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			12.01820		11.85290			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>6,630,185.00</b>	<b>575</b>	<b>13,446</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,158.11200	1,295.438	16.48	0.9210	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			40.21200	36.038	16.48	0.0790	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,176.41190	1,314.150	16.54	0.9236	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			38.51190	34.750	16.54	0.0764	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,167.13150	1,304.788	16.51	0.9223	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			39.23150	35.388	16.51	0.0777	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			182.28290	160.392	15.84	0.2042	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,003.61130	1,128.402	15.83	0.7936	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			184.81130	162.602	15.83	0.2064	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,018.58290	1,144.004	15.84	0.7980	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			179.78290	158.204	15.84	0.2020	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,011.08290	1,136.192	15.84	0.7958	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			532.12200	606.189	16.33	0.4981	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			809.62200	732.189	16.33	0.5019	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			528.51250	602.183	16.34	0.4958	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			816.01250	738.183	16.34	0.5042	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			524.92160	598.200	16.35	0.4934	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			822.42160	744.200	16.35	0.5066	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			694.80730	780.243	16.62	0.5245	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			903.70730	825.143	16.62	0.4755	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			691.04910	776.123	16.63	0.5225	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			909.94910	831.023	16.63	0.4775	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			698.58480	784.383	16.61	0.5264	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			897.48480	819.283	16.61	0.4736	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			768.34400	853.643	17.13	0.5124	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,085.44400	1,005.443	17.13	0.4876	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			764.67940	849.659	17.14	0.5107	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,091.77940	1,011.459	17.14	0.4893	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			761.03650	845.697	17.15	0.5091	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,098.13650	1,017.497	17.15	0.4909	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>6,630,185.00</b>	<b>575</b>	<b>13,446</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.16680		12.03530			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.39330		12.25640			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.60880		12.46740			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			264.27130	313.511	16.30	0.4346	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			608.97130	526.711	16.30	0.5654	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			261.18690	309.901	16.32	0.4309	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			615.88690	533.101	16.32	0.5691	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			258.13530	306.327	16.33	0.4273	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			622.83530	539.527	16.33	0.5727	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			453.57660	517.313	16.35	0.4861	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			727.17660	654.013	16.35	0.5139	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			460.70520	525.221	16.33	0.4915	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			714.30520	641.921	16.33	0.5085	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			457.12990	521.253	16.34	0.4888	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			720.72990	647.953	16.34	0.5112	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			601.89010	671.949	16.77	0.5025	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			864.49010	793.149	16.77	0.4975	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			598.27230	668.014	16.78	0.5004	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			870.87230	799.214	16.78	0.4996	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			594.67950	664.100	16.79	0.4983	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			877.27950	805.300	16.79	0.5017	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			16.31300		15.96750			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.70210		16.34350			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			17.07570		16.70410			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			432.10270	578.599	21.08	0.4577	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,064.60270	865.599	21.08	0.5423	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			429.13520	574.877	21.09	0.4556	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,071.63520	871.877	21.09	0.5444	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			426.18340	571.176	21.10	0.4534	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,078.68340	878.176	21.10	0.5466	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			825.75880	1,010.253	21.13	0.5305	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,182.25880	1,008.153	21.13	0.4695	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			833.02100	1,018.777	21.11	0.5337	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,169.52100	996.677	21.11	0.4663	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			829.38230	1,014.505	21.12	0.5321	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,175.88230	1,002.405	21.12	0.4679	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,077.68500	1,277.492	21.71	0.5380	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,443.58500	1,271.792	21.71	0.4620	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,084.92110	1,285.673	21.69	0.5405	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,430.82110	1,259.973	21.69	0.4595	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,081.29700	1,281.576	21.70	0.5393	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,437.19700	1,265.876	21.70	0.4607	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.36020		2.31950			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.39220		2.35080			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.41980		2.37770			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			452.01480	580.744	19.50	0.3740	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,757.01480	1,478.744	19.50	0.6260	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			428.11620	550.922	19.57	0.3594	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,833.11620	1,548.922	19.57	0.6406	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			405.38650	522.466	19.63	0.3451	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,910.38650	1,620.466	19.63	0.6549	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			897.46540	1,080.864	19.50	0.4599	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,889.46540	1,658.864	19.50	0.5401	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			866.27300	1,043.556	19.53	0.4486	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,958.27300	1,721.556	19.53	0.5514	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			836.10110	1,007.337	19.57	0.4374	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,028.10110	1,785.337	19.57	0.5626	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,290.34720	2,063.296	20.01	0.5316	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,134.85940	1,324.202	20.04	0.4594	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,357.85940	2,126.202	20.04	0.5406	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,200.68200	1,399.289	19.98	0.4776	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,223.68200	2,001.289	19.98	0.5224	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,167.34720	1,361.296	20.01	0.4684	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			2.37240		2.34700			0.0000	0.00	0	55
DKK / R	On	19/12/2016	Foreign Exchange Future			2.42600		2.39910			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 DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			791.20100	921.919	20.58	0.4934	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,221.20100	1,097.919	20.58	0.5066	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			753.10890	878.656	20.60	0.4778	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,283.10890	1,154.656	20.60	0.5222	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			716.51450	836.933	20.63	0.4623	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,346.51450	1,212.933	20.63	0.5377	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,108.80200	1,248.341	20.82	0.4818	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,817.80200	1,688.341	20.82	0.5182	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,072.98340	1,208.913	20.85	0.4712	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,881.98340	1,748.913	20.85	0.5288	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,038.18560	1,170.519	20.89	0.4607	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,947.18560	1,810.519	20.89	0.5393	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.01700		1.97950			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.05470		2.01610			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.08940		2.05000			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			362.79230	466.690	20.90	0.3415	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,767.79230	1,496.690	20.90	0.6585	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			342.68430	441.536	21.01	0.3267	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,847.68430	1,571.536	21.01	0.6733	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			323.68480	417.694	21.13	0.3124	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,928.68480	1,647.694	21.13	0.6876	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			772.02000	928.881	20.57	0.4451	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,811.02000	1,581.881	20.57	0.5549	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			744.32820	895.395	20.65	0.4330	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,883.32820	1,648.395	20.65	0.5670	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			717.67340	863.062	20.73	0.4211	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,956.67340	1,716.062	20.73	0.5789	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,072.56240	1,252.421	20.51	0.4814	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,972.56240	1,758.421	20.51	0.5186	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,041.17800	1,217.021	20.58	0.4713	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,041.17800	1,823.021	20.58	0.5287	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,011.79240	1,182.621	20.66	0.4613	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,111.79240	1,888.620	20.66	0.5387	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	19/09/2016	Foreign Exchange Future			0.15160		0.14900			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.15170		0.14880			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15140		0.14950			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			0.05200		0.05070			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04960		0.04920			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04920		0.04820			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.90240		10.80460			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.05850		10.95580			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.20740		11.10130			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			1,371.83610	1,469.577	18.21	0.9405	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			27.23610	27.177	18.21	0.0595	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,362.33610	1,460.077	18.18	0.9394	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			27.73610	27.677	18.18	0.0606	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,352.84510	1,450.585	18.14	0.9384	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			28.24510	28.186	18.14	0.0616	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			569.44100	634.159	16.70	0.5866	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			463.64100	425.659	16.70	0.4134	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			564.53440	628.895	16.70	0.5836	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			468.73440	430.395	16.70	0.4164	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			559.65920	623.662	16.70	0.5806	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			473.85920	435.162	16.70	0.4194	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			664.19950	621.703	17.56	0.4446	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			661.22430	724.378	17.57	0.5531	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			669.92430	626.978	17.57	0.4469	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			669.94790	733.851	17.56	0.5577	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			658.64790	616.451	17.56	0.4423	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			665.49950	729.103	17.56	0.5554	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			1.40580		1.38430			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42150		1.39940			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43380		1.41120			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 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			357.00000	142.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	58.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			157.00000	0.000		0.0000	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			257.00000	42.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	115.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			106.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			206.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	215.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			6.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	138.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			88.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			188.00000	0.000		0.0000	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			288.00000	62.000		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			1.12440		1.13370			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12830		1.13750			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13230		1.14130			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
RAIN	On	19/09/2016	Foreign Exchange Future			27,493.64000		27,095.85000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,015.91000		27,604.94000			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			11.52070		11.32700			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.71650		11.51690			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			280.91290	360.528	17.16	0.4790	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			573.91290	459.828	17.16	0.5210	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			277.62310	356.473	17.18	0.4751	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			580.62310	465.773	17.18	0.5249	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
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			274.36520	352.456	17.19	0.4713	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			587.36520	471.756	17.19	0.5287	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			444.39120	536.601	17.30	0.4992	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			737.49120	630.101	17.30	0.5008	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			440.86760	532.515	17.31	0.4965	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			743.96760	636.015	17.31	0.5035	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			437.36590	528.453	17.32	0.4939	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			750.46590	641.953	17.32	0.5061	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			5.20980		5.15610			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.19910		5.14600			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			111.44300	134.804	15.14	0.4569	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			225.34300	195.004	15.14	0.5431	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			118.70000	143.168	15.11	0.4762	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			212.60000	183.368	15.11	0.5238	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			115.02540	138.939	15.13	0.4665	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			218.92540	189.138	15.13	0.5335	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			162.12210	187.011	15.30	0.4590	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			306.12210	277.911	15.30	0.5410	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			158.59550	183.106	15.31	0.4523	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			312.59550	284.006	15.31	0.5477	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			155.13410	179.266	15.33	0.4456	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			319.13410	290.166	15.33	0.5544	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			1.36290		1.34230			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.31460		1.29410			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.26960		1.24950			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>2,143,586,450.91</b>	<b>135,412</b>	<b>1,232,841</b>
<b>Total Options</b>												<b>5,656,003.20</b>	<b>21,000</b>	<b>1,207,320</b>
<b>Grand Total:</b>												<b>2,149,242,454.11</b>	<b>156,412</b>	<b>2,440,161</b>