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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/06/2016 Foreign Exchange Future			15.13350		15.52880			0.0000	5,992,866.00	396	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.22670		15.52880			0.0000	0.00	0	339
\$ / R On 30/06/2016 Foreign Exchange Future			15.22670		15.52890			0.0000	2,816,939.50	185	526
\$ / R On 01/07/2016 Foreign Exchange Future			15.22690		15.53170			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.23800		15.54310			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.25920		15.56520			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.26880		15.57500			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			15.30100		15.60780			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			15.30420		15.61110			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.30740		15.61440			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.31060		15.61760			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.31380		15.62090			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.33560		15.64320			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.35420		15.66220			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.36660		15.67500			0.0000	0.00	0	143
\$ / R On 16/08/2016 Foreign Exchange Future			15.36970		15.67810			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			15.37280		15.68130			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			15.37590		15.68450			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			15.39150		15.70040			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			15.40080		15.70990			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			15.41010		15.71950			0.0000	0.00	0	3,367

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 Future			15.43500		15.74490			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.44120		15.75120			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.44430		15.75440			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.45670		15.76710			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.46300		15.77350			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.47540		15.78620			0.0000	590,123,428.20	38,133	666,058
\$ / R	On	27/09/2016	Foreign Exchange Future			15.50030		15.81160			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			15.50340		15.81470			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.55380		15.86680			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.59180		15.90600			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			15.59490		15.90920			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.62970		15.94510			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.66130		15.97770			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.69600		16.01350			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.74660		16.06570			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.76240		16.08200			0.0000	194,350,392.00	12,330	95,501
\$ / R	On	13/03/2017	Foreign Exchange Future			16.03010		16.35760			0.0000	1,330,498.30	83	25,451
\$ / R	On	19/06/2017	Foreign Exchange Future			16.34860		16.68390			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.42050		16.75770			0.0000	16,913,115.00	1,030	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			16.46140		16.80320			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.50240		16.84860			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.54330		16.89410			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>811,527,239.00</b>	<b>52,157</b>	<b>958,810</b>
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Call			752.72120	353.500	32.15	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.78	Put			3.92120	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1.68160	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,092.88160	1,486.500	32.15	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			0.19250	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			1.31370	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,511.39250	1,906.500	32.15	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,728.80000	3,333.500	32.15	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,028.80000	1,633.500	32.15	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			0.00000	0.000	32.15	0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			950.11370	553.500	32.15	1.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			814.67930	515.570	42.06	0.9392	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			5.87930	8.870	42.06	0.0608	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,239.99930	938.959	39.44	0.9857	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			1.09930	2.259	39.44	0.0143	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			130.32080	32.296	30.69	0.1492	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			278.62080	485.396	30.69	0.8508	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			82.55950	18.209	32.47	0.0889	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			400.85950	641.309	32.47	0.9111	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			953.74100	654.396	21.96	0.9224	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			10.64100	16.396	21.96	0.0776	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			762.49140	479.583	22.05	0.8341	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			19.39140	41.583	22.05	0.1659	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			0.00000	228.114	22.21	0.5723	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			0.00000	150.114	22.21	0.4277	1,200,911.20	8,000	4,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			1,051.59870	747.629	21.91	0.9506	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			8.49870	9.629	21.91	0.0494	0.00	0	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			339.45200	166.756	23.73	0.3560	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			314.25200	447.556	23.73	0.6440	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			985.47010	686.494	20.99	0.8558	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			40.27010	47.294	20.99	0.1442	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			667.64060	413.043	22.28	0.6607	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			102.44060	153.843	22.28	0.3393	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			638.40440	389.242	22.42	0.6374	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			113.20440	170.042	22.42	0.3626	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			1,345.85850	1,039.902	23.74	0.9345	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			20.65850	20.702	23.74	0.0655	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			832.72020	566.930	22.29	0.7402	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			77.72020	118.130	22.29	0.2598	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			666.39090	453.171	22.57	0.5762	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			208.59090	302.171	22.57	0.4238	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			134.53270	68.904	25.40	0.1314	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,123.43270	1,364.704	25.40	0.8686	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			15.11200	7.438	28.95	0.0173	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,594.01200	2,893.238	28.95	0.9827	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			46.34910	21.855	27.07	0.0466	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,881.94910	2,164.455	27.07	0.9534	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,814.68540	3,507.833	30.70	0.9989	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.28540	0.433	30.70	0.0011	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,121.61670	1,814.769	22.15	0.9795	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			7.21670	7.369	22.15	0.0205	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			72.76000	34.694	26.46	0.0706	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,588.36000	1,857.294	26.46	0.9294	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			951.08620	703.052	22.11	0.7218	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			113.48620	172.452	22.11	0.2782	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			345.78490	214.351	23.95	0.3202	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			584.88490	760.551	23.95	0.6798	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			842.56890	615.157	21.85	0.6365	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			199.36890	279.557	21.85	0.3635	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			776.58690	558.666	21.99	0.6001	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			233.38690	323.066	21.99	0.3999	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,966.60190	2,660.222	24.93	0.9873	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			4.40190	6.022	24.93	0.0127	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			575.49320	397.535	22.26	0.4600	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			433.29320	563.335	22.26	0.5400	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			229.24430	139.970	23.93	0.1967	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,164.24430	1,383.370	23.93	0.8033	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	16/08/2016	Foreign Exchange Option	15.81	Call			475.41850	322.418	22.51	0.3816	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			607.31850	762.718	22.51	0.6184	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			116.53650	64.362	25.02	0.0993	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,825.23650	2,081.562	25.02	0.9007	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			470.30170	319.004	22.55	0.3757	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			629.00170	786.204	22.55	0.6243	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			413.42820	275.891	22.83	0.3333	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			738.92820	909.991	22.83	0.6667	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			344.65250	226.369	23.11	0.2759	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			954.25250	1,144.869	23.11	0.7241	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			112.89490	64.856	25.19	0.0929	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,102.99490	2,364.056	25.19	0.9071	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			92.42370	51.885	25.51	0.0761	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,312.52370	2,581.085	25.51	0.9239	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,911.70010	3,602.908	25.60	0.9958	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.80010	2.108	25.60	0.0042	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,236.94040	1,932.699	21.12	0.9445	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			27.04040	31.899	21.12	0.0555	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			893.61500	673.456	21.01	0.5977	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			314.11500	403.356	21.01	0.4023	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			132.70630	80.886	24.90	0.1051	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,187.80630	2,445.886	24.90	0.8949	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,277.74730	1,974.658	20.62	0.9368	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			32.84730	39.658	20.62	0.0632	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,089.14940	1,787.794	20.20	0.9181	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			44.24940	52.794	20.20	0.0819	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			139.09610	85.146	24.81	0.1100	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,134.19610	2,390.146	24.81	0.8900	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,023.04710	1,722.779	20.02	0.9073	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			51.84710	61.579	20.02	0.0927	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			203.73100	130.327	24.17	0.1574	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,752.53100	1,989.127	24.17	0.8426	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			1,041.54230	810.143	20.64	0.6415	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			287.14230	365.843	20.64	0.3585	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			372.84820	255.824	22.91	0.2762	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,118.44820	1,311.524	22.91	0.7238	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			142.23550	88.185	24.87	0.1111	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,187.83550	2,443.885	24.87	0.8889	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,289.53780	1,986.513	20.56	0.9344	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			35.13780	42.213	20.56	0.0656	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,093.23160	858.016	20.44	0.6562	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			276.13160	351.316	20.44	0.3438	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			78.84160	47.748	26.06	0.0623	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,021.74160	3,301.048	26.06	0.9377	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,511.80280	2,206.684	20.63	0.9480	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			28.30280	33.684	20.63	0.0520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,502.23850	2,197.197	20.62	0.9473	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			28.73850	34.197	20.62	0.0527	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,492.68000	2,187.716	20.60	0.9465	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			29.18000	34.717	20.60	0.0535	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,573.18510	2,267.731	20.44	0.9505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			26.98510	32.331	20.44	0.0495	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,525.37450	2,220.382	20.38	0.9469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			29.17450	34.982	20.38	0.0531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,515.83080	2,210.934	20.36	0.9461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			29.63080	35.534	20.36	0.0539	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,506.29260	2,201.493	20.35	0.9454	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			30.09260	36.093	20.35	0.0546	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			2,270.06010	1,968.206	20.05	0.9236	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			43.86010	52.806	20.05	0.0764	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			2,158.39650	1,858.349	19.91	0.9109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			52.19650	62.949	19.91	0.0891	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,139.90850	1,840.192	19.88	0.9087	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			53.70850	64.792	19.88	0.0913	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			2,066.33950	1,768.028	19.79	0.8992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			60.13950	72.628	19.79	0.1008	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,867.47000	1,575.222	19.61	0.8683	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			81.27000	99.822	19.61	0.1317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,691.76390	1,411.711	19.73	0.8318	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			105.56390	136.311	19.73	0.1682	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,449.52120	1,183.260	19.90	0.7684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			163.32120	207.860	19.90	0.2316	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,372.99590	1,112.002	19.96	0.7452	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			186.79590	236.602	19.96	0.2548	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			1,357.95900	1,098.057	19.97	0.7404	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			191.75900	242.657	19.97	0.2596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,298.73430	1,043.321	20.02	0.7211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			212.53430	267.921	20.02	0.2789	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			1,284.16200	1,029.903	20.03	0.7162	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			217.96200	274.503	20.03	0.2838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			1,255.29600	1,003.566	20.06	0.7063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			229.09600	288.165	20.06	0.2937	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,090.24840	858.272	20.38	0.6442	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			304.04840	382.872	20.38	0.3558	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			910.06550	699.408	20.77	0.5654	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			423.86550	524.008	20.77	0.4346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			803.10980	607.116	21.03	0.5137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			516.90980	631.716	21.03	0.4863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			753.49910	565.663	21.19	0.4885	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			567.29910	690.263	21.19	0.5115	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			706.40630	526.701	21.34	0.4639	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			620.20630	751.301	21.34	0.5361	0.00	0	325

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	15.86	Call		636.50740	469.317	21.60	0.4259	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		710.30740	853.917	21.60	0.5741	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		580.82140	423.819	21.82	0.3942	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		794.62140	948.419	21.82	0.6058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		569.46630	414.616	21.87	0.3876	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		813.26630	969.216	21.87	0.6124	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		485.62040	347.420	22.24	0.3376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		969.42040	1,142.020	22.24	0.6624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		457.21980	325.088	22.39	0.3202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,031.01980	1,209.688	22.39	0.6798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		448.10430	317.971	22.44	0.3145	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,051.90430	1,232.571	22.44	0.6855	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		413.31900	290.999	22.64	0.2927	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,137.11900	1,325.599	22.64	0.7073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		378.55840	264.314	22.85	0.2704	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,232.35840	1,428.914	22.85	0.7296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		373.47190	260.428	22.88	0.2672	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,247.27190	1,445.028	22.88	0.7328	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		363.50200	252.832	22.95	0.2607	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,277.30200	1,477.432	22.95	0.7393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		326.14490	224.597	23.21	0.2361	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,399.94490	1,609.197	23.21	0.7639	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		296.57680	202.519	23.44	0.2163	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,510.37680	1,727.119	23.44	0.7837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		210.77800	138.556	24.16	0.1563	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,924.57800	2,163.156	24.16	0.8437	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		183.18050	119.057	24.44	0.1369	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,096.98050	2,343.657	24.44	0.8631	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		51.02760	34.716	27.61	0.0437	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,814.82760	4,109.316	27.61	0.9563	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		1,345.07530	1,089.126	19.93	0.7222	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		223.47530	278.826	19.93	0.2778	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,360.69510	2,057.547	19.85	0.9248	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		45.99510	54.147	19.85	0.0752	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		148.50360	97.190	25.08	0.1089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,583.80360	2,843.790	25.08	0.8911	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		133.93420	87.119	25.30	0.0987	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,729.23420	2,993.719	25.30	0.9013	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,020.86040	3,708.092	22.98	0.9923	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		6.16040	4.692	22.98	0.0077	0.00	0	250
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		841.05370	643.230	20.93	0.4922	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		664.25370	779.430	20.93	0.5078	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		164.16480	110.436	25.26	0.1079	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,108.16480	3,368.636	25.26	0.8921	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,114.81250	3,798.451	21.41	0.9901	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.81250	6.651	21.41	0.0099	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	13.50	Call			2,466.92150	2,160.892	19.04	0.9153	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			60.92150	69.092	19.04	0.0847	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			171.33290	114.327	25.09	0.1117	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,035.33290	3,292.527	25.09	0.8883	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			2,701.04320	2,391.910	18.99	0.9388	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			41.84320	47.010	18.99	0.0612	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			1,246.90710	1,000.340	19.91	0.6412	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			397.70710	465.440	19.91	0.3588	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			714.25200	535.952	21.37	0.4138	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			945.05200	1,081.052	21.37	0.5862	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,370.25860	1,108.978	19.60	0.6686	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			375.15860	429.278	19.60	0.3314	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			704.72980	527.880	21.42	0.3968	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,059.62980	1,198.180	21.42	0.6032	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			683.58020	510.364	21.51	0.3865	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,098.48020	1,240.664	21.51	0.6135	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,762.58580	2,456.702	18.50	0.9332	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			44.88580	55.402	18.50	0.0668	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			1,048.99340	821.731	20.34	0.5376	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			671.29340	760.431	20.34	0.4624	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			511.72290	372.622	22.49	0.2904	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			1,624.02290	1,801.322	22.49	0.7096	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			195.99040	137.841	25.61	0.1161	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,582.49040	3,841.841	25.61	0.8839	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,225.94270	3,905.020	20.16	0.9878	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.44270	9.020	20.16	0.0122	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,584.62920	2,279.182	18.30	0.9085	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			71.12920	83.182	18.30	0.0915	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,447.67790	3,124.450	16.97	0.9750	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.97790	17.850	16.97	0.0250	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,437.78170	3,114.850	16.98	0.9746	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			22.08170	18.250	16.98	0.0254	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,427.88610	3,105.258	16.99	0.9741	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			22.18610	18.658	16.99	0.0259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,802.05270	2,491.209	18.18	0.9171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			70.05270	78.809	18.18	0.0829	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,252.70030	1,944.894	18.57	0.8387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			170.70030	182.494	18.57	0.1613	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,846.76910	2,535.681	18.15	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			56.94180	65.059	18.11	0.0708	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,855.74940	2,544.613	18.15	0.9228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			63.74940	72.213	18.15	0.0772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,286.97320	5,557.884	27.09	0.9333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			125.11160	77.586	27.09	0.0647	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,343.11160	5,615.186	27.09	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,296.08220	3,972.994	19.58	0.9864	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	11.80	Put			14.08220	10.594	19.58	0.0136	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,918.94180	2,607.459	18.11	0.9292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,878.81820	5,140.493	27.09	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			153.00580	97.290	27.09	0.0786	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,971.00580	5,234.890	27.09	0.9214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			5.57230	2.338	27.09	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,863.57230	11,179.939	27.09	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			128.97320	80.284	27.09	0.0667	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,279.83140	4,543.964	27.09	0.8892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			194.31010	135.626	27.09	0.1040	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,412.31010	4,673.226	27.09	0.8960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			51.14520	28.360	27.09	0.0269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,979.14520	7,275.960	27.09	0.9731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			160.81820	102.893	27.09	0.0824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,950.80190	4,208.835	26.40	0.8775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			214.01980	155.155	26.69	0.1177	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,082.01980	4,342.755	26.69	0.8823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			145.54230	91.971	27.09	0.0749	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,063.54230	5,329.571	27.09	0.9251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			201.83140	146.364	27.09	0.1108	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,432.08340	3,677.705	25.28	0.8550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			230.10110	166.305	26.18	0.1265	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,848.10110	4,103.905	26.18	0.8735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			191.22380	131.248	27.09	0.1012	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,469.22380	4,728.848	27.09	0.8988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			222.80190	161.235	26.40	0.1225	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,186.14490	3,424.750	24.73	0.8419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			286.25550	205.805	24.77	0.1571	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,204.25550	3,443.405	24.77	0.8429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			206.34300	149.859	26.95	0.1135	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,204.34300	4,467.459	26.95	0.8865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			264.08340	190.105	25.28	0.1450	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,690.80950	2,903.648	23.73	0.8067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			356.85630	251.550	23.78	0.1903	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,724.85630	2,939.150	23.78	0.8097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			226.73910	163.968	26.28	0.1247	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,894.73910	4,151.568	26.28	0.8753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			288.14490	207.150	24.73	0.1581	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,397.84070	2,597.161	23.28	0.7782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			412.85270	294.188	23.33	0.2183	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,430.85270	2,631.788	23.33	0.7817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			272.64210	196.150	25.08	0.1497	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,340.64210	3,583.750	25.08	0.8503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			362.80950	256.048	23.73	0.1933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,098.93930	2,282.441	22.81	0.7434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			430.57130	307.834	23.21	0.2271	0.00	0	1,500



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	Put			2,348.57130	2,545.434	23.21	0.7729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			298.13080	213.366	24.55	0.1628	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,106.13080	3,340.966	24.55	0.8372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			419.84070	299.561	23.28	0.2218	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,950.36380	2,125.143	22.57	0.7235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			530.09590	385.741	22.58	0.2754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,958.09590	2,133.340	22.58	0.7246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			409.40460	291.538	23.36	0.2166	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			2,447.40460	2,649.138	23.36	0.7834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			490.93930	354.841	22.81	0.2566	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,511.00330	1,658.281	21.79	0.6524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			671.53660	501.326	21.85	0.3424	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,539.53660	1,688.926	21.85	0.6576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			425.17100	303.666	23.24	0.2244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,373.17100	2,571.266	23.24	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			532.36380	387.543	22.57	0.2765	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,405.86110	1,545.071	21.58	0.6321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			724.77810	544.934	21.59	0.3665	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,412.77810	1,552.534	21.59	0.6335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			497.24810	359.797	22.77	0.2597	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,075.24810	2,257.397	22.77	0.7403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			683.00330	510.681	21.79	0.3476	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,250.92610	1,377.089	21.25	0.5990	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			796.03310	603.814	21.28	0.3980	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,264.03310	1,391.414	21.28	0.6020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			668.70040	499.016	21.87	0.3411	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,546.70040	1,696.616	21.87	0.6589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			727.86110	547.471	21.58	0.3679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,043.36880	1,149.756	20.79	0.5474	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			849.16800	647.775	21.06	0.4208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,167.16800	1,285.375	21.06	0.5792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			706.56020	529.957	21.68	0.3583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,454.56020	1,597.557	21.68	0.6417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			802.92610	609.488	21.25	0.4010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			842.81860	929.090	20.33	0.4877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,070.25230	837.499	20.35	0.5105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			848.25230	935.099	20.35	0.4895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			749.82200	565.605	21.48	0.3777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,357.82200	1,493.205	21.48	0.6223	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			925.36880	712.156	20.79	0.4526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			753.12750	830.036	20.12	0.4573	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,097.90520	861.707	20.27	0.5211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			815.90520	899.307	20.27	0.4789	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			823.95740	626.859	21.16	0.4100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,211.95740	1,334.459	21.16	0.5900	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			1,074.81860	841.490	20.33	0.5123	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		616.87470	679.635	19.79	0.4057	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,245.86660	993.995	19.91	0.5757	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		663.86660	731.595	19.91	0.4243	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,008.17330	783.499	20.53	0.4862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		926.17330	1,021.099	20.53	0.5138	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		1,155.12750	912.436	20.12	0.5427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		447.99570	492.139	19.31	0.3305	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,410.58140	1,144.157	19.55	0.6318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		528.58140	581.757	19.55	0.3682	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		1,093.25090	857.627	20.28	0.5193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		821.25090	905.227	20.28	0.4807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,298.87470	1,042.035	19.79	0.5943	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		379.24730	410.971	19.07	0.2931	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,588.16070	1,306.963	19.20	0.6864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		416.16070	454.563	19.20	0.3136	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,209.86980	961.539	19.99	0.5628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		697.86980	769.139	19.99	0.4372	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,529.99570	1,254.539	19.31	0.6695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		289.54520	310.251	18.87	0.2401	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,778.46800	1,483.623	18.94	0.7374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		326.46800	351.223	18.94	0.2626	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,404.81640	1,138.856	19.56	0.6299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		532.81640	586.456	19.56	0.3701	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,661.24730	1,373.371	19.07	0.7069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		215.30700	228.093	18.69	0.1912	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		2,074.06410	1,767.951	18.71	0.8041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		222.06410	235.551	18.71	0.1959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,542.79330	1,266.040	19.29	0.6732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		440.79330	483.640	19.29	0.3268	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,871.54520	1,572.651	18.87	0.7599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		87.82640	97.300	18.27	0.0983	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,498.36720	2,189.169	18.39	0.8786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		116.36720	126.769	18.39	0.1214	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,729.57670	1,437.065	18.98	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		347.57670	374.665	18.98	0.2750	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		2,097.30700	1,790.493	18.69	0.8088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		64.76910	73.281	18.15	0.0781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,837.80090	2,526.763	18.16	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		65.80090	74.363	18.16	0.0791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		1,908.12350	1,607.772	18.84	0.7684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		276.12350	295.372	18.84	0.2316	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,669.82640	2,359.700	18.27	0.9017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,495.23610	1,236.326	20.00	0.5823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		837.63610	906.226	20.00	0.4177	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,475.57880	1,218.449	20.05	0.5764	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		857.97880	928.349	20.05	0.4236	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			969.26040	769.793	21.56	0.4077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,611.66040	1,739.693	21.56	0.5923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			609.78000	467.573	23.25	0.2689	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,682.18000	2,867.473	23.25	0.7311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,676.43400	1,398.952	19.58	0.6337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			678.83400	728.852	19.58	0.3663	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			509.48060	386.455	23.88	0.2278	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,151.88060	3,356.355	23.88	0.7722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			453.37050	344.477	24.37	0.2050	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,475.77050	3,694.377	24.37	0.7950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,053.85300	842.117	21.26	0.4378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,446.25300	1,562.017	21.26	0.5622	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,682.12870	1,404.035	19.57	0.6352	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			674.52870	723.935	19.57	0.3648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			276.20980	194.786	26.80	0.1202	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,338.60980	5,584.686	26.80	0.8798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			607.83710	465.984	23.26	0.2681	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,690.23710	2,875.885	23.26	0.7319	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,751.66860	1,466.950	19.43	0.6536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			624.06860	666.850	19.43	0.3464	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,687.83410	1,409.130	19.55	0.6368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			670.23410	719.029	19.55	0.3632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,983.86940	1,696.746	19.67	0.6436	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			809.96940	858.146	19.67	0.3564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,978.39860	1,691.514	19.68	0.6424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			814.49860	862.914	19.68	0.3576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,972.94140	1,686.290	19.69	0.6411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,693.38120	3,897.848	24.33	0.7447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,796.20770	3,452.707	17.33	0.9229	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			112.30770	104.107	17.33	0.0771	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			2,828.69250	2,998.920	23.15	0.6779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2,350.39090	2,049.311	19.21	0.7216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			556.49090	590.711	19.21	0.2784	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,989.35390	1,701.992	19.66	0.6449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			805.45390	853.392	19.66	0.3551	128,008.76	150	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			667.28120	536.448	24.33	0.2553	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			819.04140	867.690	19.69	0.3589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,840.90930	1,566.768	19.98	0.6095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			937.00930	998.168	19.98	0.3905	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			978.76140	797.131	22.61	0.3608	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,444.86140	2,598.531	22.61	0.6392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			862.59250	697.520	23.15	0.3221	104,627.97	150	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,047.39040	2,162.345	22.01	0.5443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,421.76840	1,199.906	22.02	0.4548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,054.06840	2,169.406	22.02	0.5452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,428.42840	1,205.785	22.01	0.4566	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,040.72840	2,155.285	22.01	0.5434	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,425.09040	1,202.845	22.01	0.4557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,148.06960	2,254.977	22.14	0.5201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,647.79880	1,413.263	22.15	0.4791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,154.59880	2,261.863	22.15	0.5209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,654.75670	1,419.492	22.14	0.4807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,141.55670	2,248.092	22.14	0.5193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,651.26960	1,416.377	22.14	0.4799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,769.26890	1,531.635	22.40	0.4798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,410.66890	2,519.235	22.40	0.5202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,765.87640	1,528.582	22.41	0.4791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,417.27640	2,526.182	22.41	0.5209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,762.49990	1,525.545	22.42	0.4784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,423.89990	2,533.145	22.42	0.5216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,872.63430	1,632.943	22.60	0.4791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,668.53430	2,779.643	22.60	0.5209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,869.40130	1,629.953	22.61	0.4784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,675.30130	2,786.653	22.61	0.5216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,866.17490	1,626.980	22.62	0.4778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,682.07490	2,793.680	22.62	0.5222	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,433,547.93</b>	<b>8,300</b>	<b>1,302,446</b>
<b>Total \$ / R</b>												<b>812,960,786.93</b>	<b>60,457</b>	<b>2,261,256</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.47540		15.78620			0.0000	278,557.20	18	631
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.76240		16.08200			0.0000	78,812.00	5	66
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.03010		16.35760			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			16.34860		16.68390			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>357,369.20</b>	<b>23</b>	<b>751</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			30,765.13660	38,716.934	20.39	0.3584	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			109,684.19820	86,399.981	20.36	0.6468	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			30,064.19820	37,859.981	20.36	0.3532	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			109,024.84300	85,827.184	20.38	0.6442	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			30,404.84300	38,287.185	20.38	0.3558	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			108,385.13660	85,256.934	20.39	0.6416	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			153,883.71640	125,741.537	19.23	0.6718	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			44,683.71640	48,501.537	19.23	0.3282	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			153,249.78280	125,170.811	19.24	0.6699	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			45,049.78280	48,930.811	19.24	0.3301	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			152,618.07570	124,601.830	19.25	0.6680	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			45,418.07570	49,361.830	19.25	0.3320	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			161,166.03700	173,969.291	21.56	0.5923	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			96,603.15610	76,706.054	21.58	0.4066	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			161,843.15610	174,696.054	21.58	0.5934	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			97,250.60560	77,253.098	21.55	0.4089	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		160,490.60560	173,243.098	21.55	0.5911		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		96,926.03700	76,979.292	21.56	0.4077		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		156,912.01670	131,999.960	20.68	0.5381		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		125,522.01670	134,139.960	20.68	0.4619		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		156,491.50430	131,611.106	20.69	0.5370		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		126,101.50430	134,751.106	20.69	0.4630		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		156,071.56220	131,223.473	20.70	0.5358		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		126,681.56220	135,363.473	20.70	0.4642		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>357,369.20</b>	<b>23</b>	<b>751</b>
£ / R	On 08/09/2016	Foreign Exchange Future			20.58700		20.72780		0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			20.63460		20.77540		0.0000		23,832,963.00	1,155	72,381
£ / R	On 19/12/2016	Foreign Exchange Future			21.03660		21.18630		0.0000		14,725,620.00	700	637
£ / R	On 13/03/2017	Foreign Exchange Future			21.41650		21.57270		0.0000		3,212,475.00	150	139
£ / R	On 25/04/2017	Foreign Exchange Future			21.61590		21.77500		0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			21.86940		22.03520		0.0000		0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			22.07910		22.25050		0.0000		0.00	0	520
<b>Total £ / R Future</b>											<b>41,771,058.00</b>	<b>2,005</b>	<b>83,275</b>
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		508.76590	397.721	17.82	0.3702		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		980.96590	1,010.721	17.82	0.6298		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		223.75410	162.885	18.52	0.1832		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		5,148.68110	5,283.387	25.28	0.9757		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		1,745.95410	1,825.885	18.52	0.8168		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		221.88630	161.426	18.53	0.1819		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		1,754.08630	1,834.426	18.53	0.8181		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		220.02910	159.979	18.54	0.1805		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		1,762.22910	1,842.979	18.54	0.8195		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		26.48110	20.387	25.28	0.0243		0.00	0	12,264
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		1,299.28430	1,137.394	17.11	0.7013		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		353.88430	332.794	17.11	0.2987		0.00	0	7,500
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		886.96000	743.205	17.36	0.5456		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put		621.56000	618.605	17.36	0.4544		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call		353.00800	273.083	18.30	0.2616		0.00	0	5,000
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put		4,556.41250	4,692.510	22.50	0.9675		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		2,377.24300	2,478.743	19.11	0.8740		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call		151.43520	112.433	19.12	0.1251		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put		2,386.03520	2,487.833	19.12	0.8749		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call		93.90990	69.711	19.60	0.0823		0.00	0	10,000
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put		2,918.50990	3,035.111	19.60	0.9177		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call		31.81250	27.110	22.50	0.0325		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		1,477.60800	1,538.483	18.30	0.7384		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call		225.79020	169.682	18.72	0.1775		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put		1,950.39020	2,035.082	18.72	0.8225		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			153.85960	114.259	19.10	0.1269	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,368.45960	2,469.659	19.10	0.8731	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			152.64300	113.343	19.11	0.1260	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			634.48310	537.699	19.40	0.3163	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,078.18310	2,131.099	19.40	0.6837	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			631.89510	535.399	19.41	0.3152	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,085.59510	2,138.799	19.41	0.6848	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			629.32240	533.104	19.41	0.3141	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,262.96920	1,279.959	18.54	0.5293	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,827.95040	5,950.583	19.95	0.9579	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,111.32950	3,964.189	18.67	0.9514	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			55.02950	57.589	18.67	0.0486	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2,960.38660	2,800.545	17.91	0.8729	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			184.08660	173.945	17.91	0.1271	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,039.26920	906.559	18.54	0.4707	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,093.02240	2,146.504	19.41	0.6859	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			542.96300	456.751	19.69	0.2771	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,366.66300	2,430.151	19.69	0.7229	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			291.32920	237.333	20.55	0.1607	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,565.02920	3,660.733	20.55	0.8393	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			74.25040	47.183	19.95	0.0421	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			769.10560	669.738	20.71	0.3069	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,936.40560	2,993.238	20.71	0.6931	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			766.85550	667.641	20.71	0.3061	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,944.15550	3,001.141	20.71	0.6939	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			764.56640	665.550	20.72	0.3054	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,951.86640	3,009.050	20.72	0.6946	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			908.49840	802.262	21.04	0.3272	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,113.49840	3,166.362	21.04	0.6728	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,984.80000	2,150.600		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			1,994.80000	2,160.600		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			2,004.80000	2,170.600		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,384.28360	1,248.847	21.83	0.3604	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,273.78360	4,309.747	21.83	0.6396	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,382.11370	1,246.773	21.83	0.3599	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,281.61370	4,317.673	21.83	0.6401	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,379.93790	1,244.703	21.84	0.3594	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,289.43790	4,325.603	21.84	0.6406	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>65,332</b>
<b>Total £ / R</b>												<b>41,771,058.00</b>	<b>2,005</b>	<b>148,607</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15108		0.15573			0.0000	0.00	0	990

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 Future			0.15441		0.15918			0.0000	0.00	0	9,180
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15761		0.16250			0.0000	4,570.66	29	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.16140		0.16644			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>4,570.66</b>	<b>29</b>	<b>11,660</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,573.40060	4,108.591	21.14	0.9993	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.10060	0.291	21.14	0.0007	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,574.16930	3,110.063	18.60	0.9959	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.86930	1.763	18.60	0.0041	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,576.14380	2,117.975	15.96	0.9779	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			2.84380	9.675	15.96	0.0221	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,082.40000	25,559.000	26.02	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,082.40000	26,559.000	26.02	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,082.40000	27,559.000	26.02	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			2,415.58950	2,011.906	17.25	0.8131	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			165.48950	251.006	17.25	0.1869	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,668.63700	1,355.793	17.97	0.6565	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			418.53700	594.893	17.97	0.3435	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1,154.97360	926.210	19.57	0.4963	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			904.87360	1,165.310	19.57	0.5037	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1,187.18910	991.360	21.16	0.4428	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			1,543.38910	1,850.960	21.16	0.5572	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2,123.48940	1,793.610	18.51	0.6887	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			479.68940	653.210	18.51	0.3113	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,577.36740	1,331.735	19.94	0.5568	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			933.56740	1,191.335	19.94	0.4432	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>4,570.66</b>	<b>29</b>	<b>11,660</b>
€ / R	On	30/06/2016	Foreign Exchange Future			16.83880		17.04840			0.0000	0.00	0	99
€ / R	On	13/07/2016	Foreign Exchange Future			16.88610		17.10050			0.0000	0.00	0	136
€ / R	On	19/09/2016	Foreign Exchange Future			17.16370		17.38200			0.0000	1,287,277.50	75	49,072
€ / R	On	19/12/2016	Foreign Exchange Future			17.54050		17.76630			0.0000	35,887,863.00	2,046	17,867
€ / R	On	13/03/2017	Foreign Exchange Future			17.89830		18.13010			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.32300		18.56350			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.44360		18.68840			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>37,175,140.50</b>	<b>2,121</b>	<b>149,465</b>
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			31.52920	7.563	39.19	0.0389	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			713.12920	898.763	39.19	0.9611	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			450.65340	288.443	20.90	0.5119	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	13/07/2016	Foreign Exchange Option	16.88	Put			230.15340	282.343	20.90	0.4881	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			896.87360	726.736	19.75	0.5592	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			514.87360	563.036	19.75	0.4408	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,492.27050	2,273.902	20.06	0.9329	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			50.27050	50.202	20.06	0.0671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,482.88040	2,264.472	20.04	0.9322	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			50.88040	50.772	20.04	0.0678	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,473.49680	2,255.048	20.02	0.9315	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			51.49680	51.348	20.02	0.0685	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			634.79330	695.031	19.79	0.3831	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,778.25480	1,587.462	19.39	0.7154	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,457.83210	1,288.565	19.70	0.6336	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			591.53210	648.065	19.70	0.3664	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			630.38640	690.253	19.78	0.3814	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			196.61720	166.770	25.36	0.1189	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,330.31720	4,526.270	25.36	0.8811	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,401.09330	1,235.531	19.79	0.6169	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,395.51320	1,230.332	19.80	0.6152	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			639.21320	699.832	19.80	0.3848	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			288.82730	241.040	23.74	0.1690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,322.52730	3,500.540	23.74	0.8310	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,406.68640	1,240.753	19.78	0.6186	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			411.95480	446.962	19.39	0.2846	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,633.75930	1,742.199	21.14	0.5638	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,060.79210	936.774	21.12	0.4384	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,620.69210	1,728.474	21.12	0.5616	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,057.32310	933.634	21.13	0.4373	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,627.22310	1,735.334	21.13	0.5627	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,053.85930	930.499	21.14	0.4362	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,302.68190	1,169.208	21.27	0.4532	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,939.18190	2,046.208	21.27	0.5468	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,309.53710	1,175.446	21.25	0.4551	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,926.03710	2,032.446	21.25	0.5449	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,306.10120	1,172.326	21.26	0.4541	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,932.60120	2,039.326	21.26	0.5459	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,268.03030	2,373.903	21.74	0.5417	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,483.11130	1,344.513	21.75	0.4575	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,274.71130	2,380.913	21.75	0.5425	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,489.75720	1,350.508	21.73	0.4591	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,261.35720	2,366.908	21.73	0.5409	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,486.43030	1,347.503	21.74	0.4583	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>37,175,140.50</b>	<b>2,121</b>	<b>156,087</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.36820		11.56830			0.0000	5,695,468.20	501	8,753



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.54240		11.74690			0.0000	1,442,800.00	125	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.70580		11.91440			0.0000	0.00	0	4,235
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.90110		12.11460			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.91950		12.13460			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>7,138,268.20</b>	<b>626</b>	<b>13,369</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,395.65710	1,195.206	15.76	0.9306	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			27.35710	27.006	15.76	0.0694	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,386.08800	1,185.961	15.76	0.9289	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			27.78800	27.761	15.76	0.0711	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,405.23260	1,204.705	15.81	0.9318	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			26.93260	26.505	15.81	0.0682	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			135.79820	139.282	14.70	0.2021	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,214.65360	1,013.836	14.70	0.7954	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			137.75360	141.436	14.70	0.2046	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,206.63300	1,006.019	14.69	0.7929	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			139.73300	143.619	14.69	0.2071	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,222.69820	1,021.682	14.70	0.7979	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			642.91830	502.897	15.68	0.4613	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			688.51830	757.097	15.68	0.5387	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			651.37970	510.217	15.65	0.4662	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			676.97970	744.417	15.65	0.5338	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			647.13500	506.547	15.67	0.4638	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			682.73500	750.747	15.67	0.5362	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			835.84990	685.611	16.08	0.5004	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			771.24990	834.511	16.08	0.4996	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			831.34500	681.745	16.09	0.4984	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			776.74500	840.645	16.09	0.5016	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			826.86490	677.904	16.10	0.4963	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			782.26490	846.804	16.10	0.5037	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			922.38230	770.307	16.76	0.4923	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			957.78230	1,020.807	16.76	0.5077	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			918.21120	766.538	16.77	0.4905	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			963.61120	1,027.038	16.77	0.5095	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			914.06240	762.785	16.78	0.4888	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			969.46240	1,033.285	16.78	0.5112	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>7,138,268.20</b>	<b>626</b>	<b>13,369</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.83050		12.04330			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.05010		12.26910			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.25560		12.47960			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			265.16560	180.805	17.22	0.3044	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			601.86560	730.305	17.22	0.6956	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			261.98040	178.389	17.24	0.3012	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			608.68040	737.889	17.24	0.6988	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			258.82860	176.000	17.26	0.2980	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			615.52860	745.500	17.26	0.7020	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			470.68460	344.551	16.31	0.3857	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			731.58460	824.451	16.31	0.6143	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			477.98720	350.544	16.28	0.3908	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			718.88720	810.444	16.28	0.6092	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			474.32160	347.535	16.29	0.3883	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			725.22160	817.435	16.29	0.6117	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			623.09500	485.354	16.65	0.4202	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			873.49500	959.754	16.65	0.5798	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			619.42450	482.203	16.66	0.4181	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			879.82450	966.603	16.66	0.5819	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			615.77440	479.072	16.68	0.4161	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			886.17440	973.472	16.68	0.5839	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			15.85750		16.16970			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.23140		16.55740			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.58990		16.92840			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			477.39490	345.677	21.09	0.3428	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			907.69490	1,088.177	21.09	0.6572	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			474.04540	343.034	21.10	0.3407	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			914.34540	1,095.534	21.10	0.6593	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			470.71710	340.410	21.12	0.3387	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			921.01710	1,102.910	21.12	0.6613	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			907.79560	741.971	21.14	0.4515	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,050.39560	1,210.571	21.14	0.5485	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			915.72710	748.819	21.12	0.4546	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,038.32710	1,197.419	21.12	0.5454	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			911.75330	745.390	21.13	0.4530	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,044.35330	1,203.990	21.13	0.5470	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,177.71980	999.099	21.72	0.4741	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,319.31980	1,479.199	21.72	0.5259	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,185.52240	1,006.019	21.70	0.4766	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,307.12240	1,466.119	21.70	0.5234	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,181.61180	1,002.555	21.71	0.4753	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,313.21180	1,472.655	21.71	0.5247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.31040		2.35620			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.34280		2.38960			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.37050		2.41790			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			564.18980	378.318	20.14	0.2867	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,502.18980	1,774.318	20.14	0.7133	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			534.45910	355.899	20.20	0.2732	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,572.45910	1,851.899	20.20	0.7268	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			506.09270	334.675	20.27	0.2602	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,644.09270	1,930.675	20.27	0.7398	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,087.97870	791.317	19.03	0.3917	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,691.97870	1,863.317	19.03	0.6083	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,050.68960	761.276	19.09	0.3804	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,754.68960	1,933.276	19.09	0.6196	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,014.48080	732.300	19.15	0.3693	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,818.48080	2,004.300	19.15	0.6307	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,379.58960	1,068.561	19.60	0.4145	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,100.58960	2,263.561	19.60	0.5855	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,342.35540	1,037.555	19.65	0.4054	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,163.35540	2,332.555	19.65	0.5946	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,417.69950	1,100.433	19.55	0.4237	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,038.69950	2,195.433	19.55	0.5763	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			2.31320		2.34350			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.36480		2.39660			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>132</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,333.55830	1,474.011	20.25	0.6467	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			741.86120	567.801	20.13	0.3851	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,206.86120	1,335.801	20.13	0.6149	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			704.44230	535.865	20.18	0.3690	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,269.44230	1,403.865	20.18	0.6310	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			668.55830	506.011	20.25	0.3533	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,074.13200	844.111	19.59	0.3997	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,808.13200	1,896.111	19.59	0.6003	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,038.35360	813.914	19.65	0.3887	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,872.35360	1,965.914	19.65	0.6113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,003.60430	784.735	19.72	0.3780	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,937.60430	2,036.735	19.72	0.6220	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>132</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.99610		2.03580			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.03360		2.07430			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.06780		2.10920			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			541.95820	382.626	22.10	0.3020	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,383.95820	1,621.626	22.10	0.6980	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			513.46450	360.807	22.22	0.2879	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,455.46450	1,699.807	22.22	0.7121	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			486.38380	340.210	22.35	0.2743	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,528.38380	1,779.210	22.35	0.7257	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,052.59880	798.552	20.66	0.4128	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,509.59880	1,662.552	20.66	0.5872	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,016.60450	768.823	20.76	0.4007	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,573.60450	1,732.823	20.76	0.5993	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			981.77450	740.210	20.86	0.3889	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,638.77450	1,804.210	20.86	0.6111	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,395.49040	1,116.552	20.56	0.4554	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,703.49040	1,838.552	20.56	0.5446	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,358.13230	1,083.821	20.64	0.4452	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,766.13230	1,905.821	20.64	0.5548	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,321.76510	1,053.123	20.74	0.4353	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,829.76510	1,975.123	20.74	0.5647	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.15070		0.15420			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.15080		0.15450			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15110		0.15290			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			0.05250		0.05270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05110		0.05120			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05010		0.05000			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.84290		11.04630			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.99700		11.20740			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.14190		11.35660			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			1,606.87030	1,402.908	17.87	0.9499	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			20.57030	20.008	17.87	0.0501	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,597.21340	1,393.287	17.83	0.9489	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			20.91340	20.387	17.83	0.0511	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,587.56220	1,383.673	17.79	0.9480	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			21.26220	20.773	17.79	0.0520	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			713.77560	546.145	15.59	0.5710	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			356.37560	399.145	15.59	0.4290	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			708.05780	540.992	15.60	0.5676	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			360.65780	403.992	15.60	0.4324	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			702.37130	535.873	15.60	0.5642	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			364.97130	408.873	15.60	0.4358	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			548.59860	597.889	16.60	0.4615	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			800.11900	635.192	16.60	0.5360	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			553.51900	603.292	16.60	0.4640	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			810.30270	644.412	16.59	0.5411	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			543.70270	592.512	16.59	0.4589	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			805.19860	639.789	16.60	0.5385	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			1.39370		1.41040			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40860		1.42600			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42110		1.43880			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			96.00000	263.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			104.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	63.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			4.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	163.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			160.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	14.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			60.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	114.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			260.00000	86.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		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
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			188.00000	11.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			88.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	89.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			12.00000	189.000		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			1.10910		1.10110			0.0000	0.00	0	13,043
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11280		1.10470			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11650		1.10840			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
RAIN	On	19/09/2016	Foreign Exchange Future			26,957.16000		27,425.86000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,473.28000		27,955.33000			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			11.40390		11.57230			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.60520		11.77520			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			385.51970	290.750	17.78	0.4290	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			433.21970	506.850	17.78	0.5710	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			381.23910	287.140	17.80	0.4251	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			438.93910	513.240	17.80	0.5749	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			376.99690	283.566	17.81	0.4212	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			444.69690	519.666	17.81	0.5788	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			576.67090	449.626	16.94	0.4637	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			611.47090	654.426	16.94	0.5363	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			572.41250	445.881	16.95	0.4609	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			617.21250	660.681	16.95	0.5391	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			568.18080	442.160	16.97	0.4581	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			622.98080	666.960	16.97	0.5419	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			5.23230		5.26420			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.22580		5.25760			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			152.89280	129.710	14.80	0.4735	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			158.69280	167.410	14.80	0.5265	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			162.24160	138.388	14.75	0.4949	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			148.04160	156.088	14.75	0.5051	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			157.51540	133.996	14.78	0.4842	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			153.31540	161.696	14.78	0.5158	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			205.94720	173.260	14.07	0.4693	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			238.34720	237.460	14.07	0.5307	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			201.66240	169.251	14.09	0.4617	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			244.06240	243.451	14.09	0.5383	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			197.44830	165.316	14.11	0.4541	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			249.84830	249.516	14.11	0.5459	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			1.36730		1.38680			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.30140		1.32120			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.26050		1.28040			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>897,973,645.56</b>	<b>56,961</b>	<b>1,238,111</b>
<b>Total Options</b>									<b>1,433,547.93</b>	<b>8,300</b>	<b>1,374,400</b>
<b>Grand Total:</b>									<b>899,407,193.49</b>	<b>65,261</b>	<b>2,612,511</b>