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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/06/2016 Foreign Exchange Future			14.93270		15.22670			0.0000	5,062,185.30	339	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.81580		15.22670			0.0000	207,421.20	14	526
\$ / R On 01/07/2016 Foreign Exchange Future			14.81590		15.22690			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.82370		15.23800			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.83790		15.25920			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.84810		15.26880			0.0000	5,493,797.00	370	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.88220		15.30100			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.88570		15.30420			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.88910		15.30740			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.89250		15.31060			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.89590		15.31380			0.0000	1,578,965.40	106	1,947
\$ / R On 05/08/2016 Foreign Exchange Future			14.91820		15.33560			0.0000	2,789,703.40	187	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.93650		15.35420			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.94860		15.36660			0.0000	7,519,145.80	503	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.95160		15.36970			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.95470		15.37280			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.95770		15.37590			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.97290		15.39150			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.98200		15.40080			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.99110		15.41010			0.0000	0.00	0	3,367
\$ / R On 06/09/2016 Foreign Exchange Future			15.01540		15.43500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Future			15.02150		15.44120			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.02450		15.44430			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.03670		15.45670			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.04270		15.46300			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.05490		15.47540			0.0000	616,166,947.20	40,928	677,957
\$ / R	On	27/09/2016	Foreign Exchange Future			15.07920		15.50030			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future			15.08230		15.50340			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			15.08830		15.30300			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			15.13160		15.55380			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.16890		15.59180			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			15.17200		15.59490			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.20620		15.62970			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.23730		15.66130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.27140		15.69600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.32120		15.74660			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.33670		15.76240			0.0000	111,574,492.50	7,275	97,848
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59660		16.03010			0.0000	26,061,918.60	1,671	25,445
\$ / R	On	19/06/2017	Foreign Exchange Future			15.90210		16.34860			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.97710		16.42050			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			16.01410		16.46140			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.05110		16.50240			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.08800		16.54330			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>776,454,576.40</b>	<b>51,393</b>	<b>972,763</b>
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			515.57010	212.700	23.50	1.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			8.87010	0.000	23.50	0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			938.95880	527.909	34.21	0.9787	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			2.25880	2.109	34.21	0.0213	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			32.29600	1.996	35.00	0.0148	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			485.39600	866.096	35.00	0.9852	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			18.20860	1.050	37.48	0.0078	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			641.30860	1,035.151	37.48	0.9922	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			654.39560	278.336	18.44	0.7438	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			16.39560	54.636	18.44	0.2562	0.00	0	1,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			479.58340	157.135	19.14	0.5309	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			41.58340	133.435	19.14	0.4691	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			228.11390	49.872	21.75	0.2146	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			150.11390	386.172	21.75	0.7854	0.00	0	4,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			747.62880	354.705	18.09	0.8324	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			9.62880	31.005	18.09	0.1676	0.00	0	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			166.75640	47.171	22.81	0.1462	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			447.55640	749.271	22.81	0.8538	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			686.49420	339.736	19.24	0.6648	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			47.29420	121.836	19.24	0.3352	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			413.04280	157.843	20.47	0.3967	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			153.84280	319.943	20.47	0.6033	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			389.24240	144.925	20.64	0.3715	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			170.04240	347.025	20.64	0.6285	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			1,039.90220	641.435	20.83	0.8568	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			20.70220	43.535	20.83	0.1432	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			566.92980	266.045	20.32	0.5262	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			118.12980	237.945	20.32	0.4738	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			453.17120	221.182	21.17	0.3869	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			302.17120	488.982	21.17	0.6131	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			68.90370	20.357	24.04	0.0511	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,364.70370	1,734.657	24.04	0.9489	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			7.43830	2.016	28.60	0.0056	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,893.23830	3,306.315	28.60	0.9944	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			21.85540	6.077	26.29	0.0161	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,164.45540	2,566.977	26.29	0.9839	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,507.83300	3,089.495	28.00	0.9988	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.43300	0.395	28.00	0.0012	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,814.76910	1,402.342	20.33	0.9614	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			7.36910	13.242	20.33	0.0386	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			34.69390	10.056	25.54	0.0258	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,857.29390	2,250.956	25.54	0.9742	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			703.05210	402.779	20.60	0.5634	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			172.45210	290.280	20.60	0.4366	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			214.35080	94.105	23.14	0.1808	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			760.55080	1,058.205	23.14	0.8192	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			615.15710	358.692	20.96	0.4806	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			279.55710	440.492	20.96	0.5194	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			558.66610	319.314	21.18	0.4420	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			323.06610	501.114	21.18	0.5580	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,660.22200	2,243.855	22.73	0.9829	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.02200	7.355	22.73	0.0171	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			397.53510	222.713	21.89	0.3183	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			563.33510	806.213	21.89	0.6817	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			139.96960	70.791	23.84	0.1172	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,383.36960	1,732.191	23.84	0.8828	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			322.41830	181.333	22.35	0.2584	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			762.71830	1,039.733	22.35	0.7416	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			64.36210	30.417	24.96	0.0543	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,081.56210	2,465.716	24.96	0.9457	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			319.00360	180.614	22.43	0.2550	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			786.20360	1,065.914	22.43	0.7450	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			275.89130	154.615	22.76	0.2221	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			909.99130	1,206.915	22.76	0.7779	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			226.36920	128.293	23.17	0.1824	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,144.86920	1,465.393	23.17	0.8176	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			64.85610	33.773	25.32	0.0547	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,364.05610	2,751.773	25.32	0.9453	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	26/08/2016	Foreign Exchange Option	17.93	Call			51.88500	26.602	25.65	0.0440	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,581.08500	2,974.602	25.65	0.9560	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,602.90800	3,184.338	23.73	0.9949	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.10800	2.338	23.73	0.0051	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,932.69900	1,534.687	20.19	0.9090	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			31.89900	52.687	20.19	0.0910	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			673.45610	441.355	20.86	0.4708	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			403.35610	590.255	20.86	0.5292	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			80.88570	45.947	25.14	0.0666	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,445.88570	2,830.547	25.14	0.9334	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,974.65750	1,578.625	19.75	0.9001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			39.65750	63.225	19.75	0.0999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,787.79370	1,402.808	19.56	0.8687	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			52.79370	87.408	19.56	0.1313	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			85.14630	48.503	25.05	0.0699	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,390.14630	2,773.103	25.05	0.9301	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,722.77910	1,344.172	19.52	0.8521	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			61.57910	102.672	19.52	0.1479	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			130.32730	76.989	24.41	0.1042	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,989.12730	2,355.489	24.41	0.8958	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			810.14250	559.171	20.57	0.5253	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			365.84250	534.671	20.57	0.4747	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			255.82430	159.363	23.16	0.1951	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,311.52430	1,634.863	23.16	0.8049	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			88.18540	51.240	25.14	0.0718	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,443.88540	2,826.740	25.14	0.9282	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,986.51330	1,591.587	19.74	0.8970	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			42.21330	67.087	19.74	0.1030	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			858.01560	600.668	20.39	0.5433	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			351.31560	513.968	20.39	0.4567	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			47.74810	26.618	26.20	0.0385	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,301.04810	3,699.918	26.20	0.9615	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,206.68420	1,803.957	19.68	0.9203	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			33.68420	51.257	19.68	0.0797	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,197.19730	1,794.853	19.68	0.9191	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			34.19730	52.153	19.68	0.0809	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,187.71650	1,785.761	19.67	0.9179	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			34.71650	53.061	19.67	0.0821	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,267.73120	1,864.823	19.60	0.9235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			32.33120	49.923	19.60	0.0765	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,220.38190	1,818.733	19.53	0.9183	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			34.98190	53.833	19.53	0.0817	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,210.93380	1,809.547	19.51	0.9172	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			35.53380	54.647	19.51	0.0828	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,201.49340	1,800.370	19.50	0.9161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			36.09340	55.471	19.50	0.0839	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,968.20560	1,575.054	19.15	0.8844	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			52.80560	80.154	19.15	0.1156	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,858.34870	1,473.399	19.21	0.8637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			62.94870	98.499	19.21	0.1363	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,840.19160	1,456.740	19.22	0.8601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			64.79160	101.840	19.22	0.1399	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,768.02780	1,390.952	19.26	0.8449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			72.62780	116.052	19.26	0.1551	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,575.22200	1,217.527	19.37	0.7987	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			99.82200	162.627	19.37	0.2013	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,411.71140	1,070.246	19.47	0.7516	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			136.31140	215.346	19.47	0.2484	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,183.26030	873.574	19.78	0.6727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			207.86030	318.674	19.78	0.3273	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,112.00180	814.535	19.90	0.6452	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			236.60180	359.635	19.90	0.3548	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			1,098.05720	803.084	19.93	0.6397	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			242.65720	368.184	19.93	0.3603	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,043.32130	758.466	20.03	0.6174	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			267.92130	403.566	20.03	0.3826	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			1,029.90300	747.607	20.06	0.6119	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			274.50300	412.707	20.06	0.3881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			1,003.56550	726.242	20.11	0.6007	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			288.16550	431.342	20.11	0.3993	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			858.27180	607.784	20.42	0.5343	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			382.87180	552.884	20.42	0.4657	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			699.40830	484.809	20.89	0.4548	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			524.00830	729.909	20.89	0.5452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			607.11560	415.878	21.23	0.4054	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			631.71560	860.978	21.23	0.5946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			565.66290	384.885	21.39	0.3821	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			690.26290	929.985	21.39	0.6179	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			526.70100	356.052	21.56	0.3596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			751.30100	1,001.152	21.56	0.6404	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			469.31730	314.266	21.83	0.3257	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			853.91730	1,119.366	21.83	0.6743	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			423.81890	281.807	22.07	0.2982	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			948.41890	1,226.907	22.07	0.7018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			414.61550	275.293	22.13	0.2925	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			969.21550	1,250.393	22.13	0.7075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			347.41980	228.289	22.55	0.2505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,142.01980	1,443.389	22.55	0.7495	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			325.08770	212.819	22.70	0.2361	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,209.68770	1,517.919	22.70	0.7639	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			317.97120	207.903	22.76	0.2315	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,232.57120	1,543.003	22.76	0.7685	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	16.51	Call			290.99860	189.372	22.97	0.2138	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,325.59860	1,644.472	22.97	0.7862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			264.31380	170.803	23.17	0.1959	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,428.91380	1,755.903	23.17	0.8041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			260.42830	168.086	23.20	0.1932	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,445.02830	1,773.186	23.20	0.8068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			252.83220	162.783	23.26	0.1880	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,477.43220	1,807.883	23.26	0.8120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			224.59690	143.215	23.51	0.1684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,609.19690	1,948.315	23.51	0.8316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			202.51870	128.063	23.72	0.1528	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,727.11870	2,073.163	23.72	0.8472	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			138.55620	86.210	24.48	0.1077	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,163.15620	2,531.310	24.48	0.8923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			119.05660	73.752	24.79	0.0936	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,343.65660	2,718.852	24.79	0.9064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			34.71640	24.480	28.72	0.0320	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,109.31640	4,519.580	28.72	0.9680	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			1,089.12610	802.308	19.93	0.6231	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			278.82610	413.108	19.93	0.3769	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,057.54720	1,666.818	19.25	0.8852	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			54.14720	84.518	19.25	0.1148	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			97.18990	61.717	25.45	0.0754	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,843.78990	3,229.417	25.45	0.9246	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			87.11930	55.150	25.68	0.0680	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,993.71930	3,382.850	25.68	0.9320	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,708.09200	3,287.797	21.52	0.9903	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.69200	5.497	21.52	0.0097	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.00000	538.483	20.89	0.4683	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			0.00000	750.183	20.89	0.5317	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			643.23030	468.576	21.44	0.3997	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			779.43030	1,026.976	21.44	0.6003	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			110.43630	78.028	25.87	0.0812	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,368.63630	3,759.128	25.87	0.9188	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,798.45130	3,377.973	20.55	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			6.65130	9.073	20.55	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,160.89170	1,778.788	18.89	0.8717	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			69.09170	109.888	18.89	0.1283	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			114.32730	80.872	25.71	0.0841	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,292.52730	3,681.972	25.71	0.9159	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			2,391.91010	1,996.424	18.68	0.9063	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			47.01010	74.424	18.68	0.0937	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			1,000.33980	763.063	20.42	0.5485	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			465.43980	651.063	20.42	0.4515	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			535.95190	397.891	22.06	0.3352	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,081.05190	1,365.891	22.06	0.6648	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	07/11/2016	Foreign Exchange Option	14.95	Call			1,108.97780	862.834	20.20	0.5796	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			429.27780	606.634	20.20	0.4204	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			527.88000	399.804	22.21	0.3244	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,198.18000	1,493.604	22.21	0.6756	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			510.36450	386.289	22.30	0.3154	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,240.66450	1,540.089	22.30	0.6846	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,456.70170	2,070.301	18.68	0.8953	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			55.40170	93.001	18.68	0.1047	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			821.73100	639.221	21.14	0.4549	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			760.43100	1,001.921	21.14	0.5451	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			372.62170	284.421	23.30	0.2358	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			1,801.32170	2,137.121	23.30	0.7642	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			137.84070	105.477	26.36	0.0931	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,841.84070	4,234.077	26.36	0.9069	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,905.01980	3,487.005	20.18	0.9796	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.01980	15.605	20.18	0.0204	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,279.18160	1,912.483	18.83	0.8590	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			83.18160	141.083	18.83	0.1410	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,124.44980	2,724.063	18.10	0.9483	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			17.84980	42.863	18.10	0.0517	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,114.85030	2,714.820	18.11	0.9475	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			18.25030	43.620	18.11	0.0525	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,105.25800	2,705.588	18.11	0.9467	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			18.65800	44.388	18.11	0.0533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,491.20920	2,120.740	18.80	0.8722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			78.80920	134.040	18.80	0.1278	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,944.89400	1,619.273	19.24	0.7747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			182.49400	282.573	19.24	0.2253	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,535.68120	2,162.063	18.75	0.8787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			65.05860	112.326	18.67	0.1113	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,544.61270	2,170.376	18.74	0.8800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			72.21270	123.676	18.74	0.1200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,557.88410	5,961.045	27.36	0.9489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			77.58590	55.730	27.36	0.0495	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,615.18590	6,019.030	27.36	0.9505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,972.99390	3,548.833	18.44	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.59390	12.133	18.44	0.0166	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,607.45860	2,229.026	18.67	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,140.49270	5,538.046	27.36	0.9362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			97.29050	70.516	27.36	0.0607	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,234.89050	5,633.816	27.36	0.9393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.33850	1.504	27.36	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,179.93850	11,604.804	27.36	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			80.28410	57.745	27.36	0.0511	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,543.96370	4,931.211	27.36	0.9127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			135.62580	99.667	27.36	0.0816	0.00	0	10,000

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	20.30	Put			4,673.22580	5,062.967	27.36	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			28.35980	19.636	27.36	0.0197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,275.95980	7,692.936	27.36	0.9803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			102.89270	74.746	27.36	0.0638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,208.83490	4,604.636	27.36	0.8970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			155.15550	121.457	27.36	0.0965	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,342.75550	4,734.757	27.36	0.9035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			91.97120	66.509	27.36	0.0577	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,329.57120	5,729.809	27.36	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			146.36370	107.911	27.36	0.0873	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,677.70550	4,078.089	26.74	0.8734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			166.30520	139.608	27.36	0.1084	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,103.90520	4,502.908	27.36	0.8916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			131.24800	96.316	27.36	0.0793	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,728.84800	5,119.616	27.36	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			161.23490	131.336	27.36	0.1030	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,424.74970	3,821.649	26.18	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			205.80530	177.283	26.22	0.1365	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,443.40530	3,840.583	26.22	0.8635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			149.85930	112.898	27.36	0.0907	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,467.45930	4,856.198	27.36	0.9093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			190.10550	164.789	26.74	0.1266	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,903.64780	3,287.040	25.00	0.8352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			251.54950	210.909	25.09	0.1626	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,939.14950	3,324.209	25.09	0.8374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			163.96760	135.791	27.36	0.1059	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,151.56760	4,549.091	27.36	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			207.14970	178.349	26.18	0.1373	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,597.16130	2,964.498	24.28	0.8144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			294.18750	237.799	24.36	0.1830	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,631.78750	3,001.099	24.36	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			196.15040	169.605	26.53	0.1305	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,583.75040	3,982.905	26.53	0.8695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			256.04780	213.740	25.00	0.1648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,282.44080	2,638.048	23.79	0.7852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			307.83380	247.528	24.19	0.1900	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,545.43380	2,910.828	24.19	0.8100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			213.36620	183.286	26.00	0.1412	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,340.96620	3,736.586	26.00	0.8588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			299.56130	241.198	24.28	0.1856	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,125.14280	2,473.986	23.54	0.7683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			385.74050	309.258	23.55	0.2308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,133.34050	2,482.558	23.55	0.7692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			291.53830	236.128	24.40	0.1818	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			2,649.13830	3,019.428	24.40	0.8182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			354.84080	284.748	23.79	0.2148	0.00	0	3,500



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	16.91	Put		1,658.28060	1,982.820	22.77	0.7070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		501.32610	401.832	22.82	0.2884	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		1,688.92610	2,015.132	22.82	0.7116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		303.66590	244.230	24.23	0.1877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		2,571.26590	2,937.530	24.23	0.8123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		387.54280	310.686	23.54	0.2317	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,545.07080	1,863.086	22.58	0.6891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		544.93420	437.697	22.59	0.3097	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		1,552.53420	1,870.997	22.59	0.6903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		359.79710	288.675	23.75	0.2174	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,257.39710	2,611.975	23.75	0.7826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		510.68060	409.520	22.77	0.2930	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,377.08850	1,684.123	22.27	0.6598	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		603.81360	486.230	22.30	0.3376	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,391.41360	1,699.530	22.30	0.6624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		499.01560	399.933	22.84	0.2873	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,696.61560	2,023.233	22.84	0.7127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		547.47080	439.786	22.58	0.3109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,149.75580	1,436.978	21.80	0.6140	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		647.77540	521.829	22.09	0.3576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,285.37540	1,585.129	22.09	0.6424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		529.95740	425.374	22.67	0.3025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,597.55740	1,918.675	22.67	0.6975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		609.48850	490.823	22.27	0.3402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		929.08960	1,191.055	21.30	0.5601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		837.49930	674.529	21.32	0.4383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		935.09930	1,197.829	21.32	0.5617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		565.60490	454.723	22.48	0.3196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,493.20490	1,808.023	22.48	0.6804	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		712.15580	573.678	21.80	0.3860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		830.03610	1,079.027	21.08	0.5319	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		861.70740	694.129	21.23	0.4481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		899.30740	1,157.429	21.23	0.5519	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		626.85930	504.879	22.19	0.3481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,334.45930	1,638.179	22.19	0.6519	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		841.48960	677.755	21.30	0.4399	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		679.63480	905.623	20.71	0.4831	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		993.99540	802.671	20.84	0.4992	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		731.59540	965.971	20.84	0.5008	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		783.49930	630.952	21.52	0.4162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,021.09930	1,294.252	21.52	0.5838	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		912.43610	735.727	21.08	0.4681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		492.13900	684.778	20.24	0.4094	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,144.15700	927.928	20.47	0.5533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		581.75700	791.228	20.47	0.4467	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		857.62680	690.825	21.25	0.4464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			905.22680	1,164.125	21.25	0.5536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,042.03480	842.323	20.71	0.5169	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			410.97100	586.354	20.00	0.3716	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,306.96250	1,066.177	20.13	0.6075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			454.56250	639.477	20.13	0.3925	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			961.53900	775.972	20.93	0.4870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			769.13900	1,009.272	20.93	0.5130	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,254.53900	1,021.478	20.24	0.5906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			310.25130	454.325	19.65	0.3148	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,483.62310	1,215.905	19.80	0.6606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			351.22310	509.205	19.80	0.3394	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,138.85630	923.454	20.49	0.5515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			586.45630	796.754	20.49	0.4485	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,373.37100	1,123.054	20.00	0.6284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			228.09290	343.515	19.36	0.2597	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,767.95140	1,460.035	19.38	0.7350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			235.55140	353.336	19.38	0.2650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,266.04030	1,031.268	20.22	0.5943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			483.64030	674.568	20.22	0.4057	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,572.65130	1,291.025	19.65	0.6852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			97.30010	162.622	18.94	0.1483	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,189.16860	1,842.170	19.07	0.8226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			126.76860	205.470	19.07	0.1774	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,437.06480	1,176.936	19.89	0.6473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			374.66480	540.236	19.89	0.3527	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,790.49290	1,480.215	19.36	0.7403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			73.28120	125.363	18.75	0.1213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,526.76340	2,153.765	18.76	0.8774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			74.36340	127.065	18.76	0.1226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,607.77210	1,320.880	19.59	0.6946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			295.37210	434.180	19.59	0.3054	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,359.70010	1,999.322	18.94	0.8517	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,236.32650	1,036.750	20.79	0.5197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			906.22650	1,140.150	20.79	0.4803	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,218.44890	1,021.324	20.84	0.5140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			928.34890	1,164.724	20.84	0.4860	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			769.79290	643.560	22.39	0.3577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,739.69290	2,046.960	22.39	0.6423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			467.57300	390.650	24.05	0.2338	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,867.47300	3,224.050	24.05	0.7662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,398.95190	1,176.644	20.37	0.5694	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			728.85190	940.044	20.37	0.4306	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			386.45490	330.282	24.87	0.2000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,356.35490	3,733.682	24.87	0.8000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			344.47730	300.642	25.52	0.1821	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,694.37730	4,084.042	25.52	0.8179	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			842.11700	703.495	22.07	0.3849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,562.01700	1,856.895	22.07	0.6151	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,404.03460	1,181.020	20.36	0.5709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			723.93460	934.420	20.36	0.4291	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			194.78590	152.990	27.09	0.0999	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,584.68590	5,976.391	27.09	0.9001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			465.98450	389.348	24.06	0.2331	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,875.88450	3,232.748	24.06	0.7669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,466.94980	1,234.798	20.21	0.5890	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			666.84980	868.198	20.21	0.4110	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,409.12950	1,185.412	20.34	0.5724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			719.02950	928.812	20.34	0.4276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,696.74560	1,458.447	20.31	0.5889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			858.14560	1,066.347	20.31	0.4111	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,691.51370	1,454.107	20.32	0.5877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			862.91370	1,072.007	20.32	0.4123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,686.28990	1,449.780	20.33	0.5864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,897.84760	4,282.251	25.30	0.7691	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,452.70720	3,057.485	17.74	0.8923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			104.10720	155.385	17.74	0.1077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			2,998.91980	3,346.760	23.85	0.7122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2,049.31090	1,761.694	19.64	0.6687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			590.71090	749.594	19.64	0.3313	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,701.99170	1,462.802	20.29	0.5902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			853.39170	1,060.702	20.29	0.4098	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			536.44760	474.351	25.30	0.2309	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			867.68990	1,077.680	20.33	0.4136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,566.76790	1,346.058	20.64	0.5555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			998.16790	1,223.958	20.64	0.4445	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			797.13120	682.873	23.30	0.3226	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,598.53120	2,930.773	23.30	0.6774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			697.51980	598.860	23.85	0.2878	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,162.34490	2,442.606	22.46	0.5850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,199.90590	1,037.168	22.47	0.4141	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,169.40590	2,450.068	22.47	0.5859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,205.78510	1,042.252	22.45	0.4158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,155.28510	2,435.152	22.45	0.5842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,202.84490	1,039.706	22.46	0.4150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,419.49180	1,233.005	22.41	0.4419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,248.09180	2,508.905	22.41	0.5581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,416.37710	1,230.266	22.42	0.4411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,254.97710	2,516.165	22.42	0.5589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,413.26250	1,227.541	22.43	0.4404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,261.86250	2,523.441	22.43	0.5596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,531.63470	1,335.506	22.57	0.4435	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,519.23470	2,774.406	22.57	0.5565	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,528.58220	1,332.810	22.57	0.4428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,526.18220	2,781.710	22.57	0.5572	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,525.54550	1,330.120	22.58	0.4421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,533.14550	2,789.020	22.58	0.5579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,632.94290	1,428.160	22.68	0.4447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,779.64290	3,030.160	22.68	0.5553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,629.95330	1,425.506	22.69	0.4441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,786.65330	3,037.506	22.69	0.5559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,626.97950	1,422.903	22.69	0.4434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,793.67950	3,044.903	22.69	0.5566	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,302,446</b>
<b>Total \$ / R</b>												<b>776,454,576.40</b>	<b>51,393</b>	<b>2,275,209</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.05490		15.47540			0.0000	60,219.60	4	630
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.33670		15.76240			0.0000	0.00	0	66
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.59660		16.03010			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.90210		16.34860			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>60,219.60</b>	<b>4</b>	<b>750</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			86,399.98140	61,239.200	20.40	0.5371	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			37,859.98140	54,749.200	20.40	0.4629	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			85,827.18450	60,778.376	20.42	0.5343	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			38,287.18450	55,288.376	20.42	0.4657	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			85,256.93420	60,320.338	20.43	0.5316	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			38,716.93420	55,830.338	20.43	0.4684	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			125,741.53670	102,434.031	20.18	0.5925	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			48,501.53670	67,764.031	20.18	0.4075	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			125,170.81130	101,950.836	20.19	0.5906	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			48,930.81130	68,280.836	20.19	0.4094	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			124,601.82960	101,469.666	20.20	0.5888	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			49,361.82960	68,799.666	20.20	0.4112	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			173,969.29150	204,695.974	22.39	0.6423	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			76,706.05420	64,129.186	22.40	0.3566	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			174,696.05420	205,469.186	22.40	0.6434	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			77,253.09760	64,584.186	22.37	0.3587	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			173,243.09760	203,924.186	22.37	0.6413	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			76,979.29150	64,355.974	22.39	0.3577	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			131,999.95990	112,828.947	21.30	0.4868	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			134,139.95990	159,618.947	21.30	0.5132	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			131,611.10570	112,493.062	21.31	0.4857	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			134,751.10570	160,283.062	21.31	0.5143	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			131,223.47260	112,158.289	21.32	0.4846	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			135,363.47260	160,948.289	21.32	0.5154	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>60,219.60</b>	<b>4</b>	<b>750</b>
£ / R	On	15/08/2016	Foreign Exchange Future			20.19650		20.37520			0.0000	1,191,593.50	59	59
£ / R	On	08/09/2016	Foreign Exchange Future			20.29860		20.58700			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			20.34620		20.63460			0.0000	7,996,056.60	393	72,370
£ / R	On	19/12/2016	Foreign Exchange Future			20.74700		21.03660			0.0000	207,470.00	10	647
£ / R	On	13/03/2017	Foreign Exchange Future			21.11990		21.41650			0.0000	1,055,995.00	50	189
£ / R	On	25/04/2017	Foreign Exchange Future			21.31440		21.61590			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			21.56240		21.86940			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.76980		22.07910			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>10,451,115.10</b>	<b>512</b>	<b>83,383</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			0.00000	415.361	17.13	0.4568	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			0.00000	588.861	17.13	0.5432	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			159.97900	104.621	18.18	0.1323	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,842.97900	2,076.021	18.18	0.8677	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			20.38710	14.120	25.40	0.0178	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			5,283.38710	5,565.520	25.40	0.9822	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			397.72140	288.354	17.56	0.3007	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,010.72140	1,189.754	17.56	0.6993	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			162.88450	106.779	18.17	0.1346	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,825.88450	2,058.179	18.17	0.8654	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			161.42580	105.695	18.18	0.1334	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,834.42580	2,067.095	18.18	0.8666	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			1,137.39380	927.254	16.75	0.6418	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			332.79380	411.054	16.75	0.3582	0.00	0	7,500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			743.20460	580.054	17.06	0.4766	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			618.60460	743.854	17.06	0.5234	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			273.08330	195.465	18.07	0.2071	0.00	0	5,000
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			4,692.50970	4,979.104	23.69	0.9702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,478.74320	2,731.663	19.01	0.9058	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			112.43260	77.223	19.02	0.0935	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,487.83260	2,741.023	19.02	0.9065	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			69.71060	47.529	19.59	0.0604	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			3,035.11060	3,301.329	19.59	0.9396	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			27.10970	25.304	23.69	0.0298	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			1,538.48330	1,749.265	18.07	0.7929	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			169.68210	117.605	18.53	0.1353	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			2,035.08210	2,271.405	18.53	0.8647	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			114.25890	78.509	19.00	0.0949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,469.65890	2,722.309	19.00	0.9051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			113.34320	77.863	19.01	0.0942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			537.69860	445.070	19.32	0.2788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,131.09860	2,328.070	19.32	0.7212	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	22.64	Call			535.39910	443.094	19.33	0.2777	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,138.79910	2,336.095	19.33	0.7223	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			533.10410	441.123	19.34	0.2767	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,279.95930	1,429.180	18.41	0.5733	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,950.58280	6,229.971	20.07	0.9657	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			3,964.18870	3,686.032	18.47	0.9419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			57.58870	69.032	18.47	0.0581	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2,800.54490	2,535.341	17.48	0.8539	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			173.94490	198.341	17.48	0.1461	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			906.55930	766.180	18.41	0.4267	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,146.50410	2,344.123	19.34	0.7233	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			456.75100	374.343	19.59	0.2419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,430.15100	2,637.343	19.59	0.7581	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			237.33320	188.551	20.43	0.1357	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,660.73320	3,901.551	20.43	0.8643	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			47.18280	36.971	20.07	0.0343	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			669.73800	575.824	20.63	0.2779	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,993.23800	3,195.924	20.63	0.7221	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			667.64060	573.960	20.63	0.2772	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,001.14060	3,204.060	20.63	0.7228	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			665.54990	572.108	20.64	0.2764	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,009.04990	3,212.208	20.64	0.7236	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			802.26210	703.853	21.03	0.3005	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,166.36210	3,369.453	21.03	0.6995	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			2,150.60000	2,457.600		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			2,160.60000	2,467.600		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			2,170.60000	2,477.600		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,248.84690	1,112.724	21.56	0.3374	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,309.74690	4,482.924	21.56	0.6626	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,246.77260	1,110.749	21.57	0.3369	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,317.67260	4,490.949	21.57	0.6631	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,244.70270	1,108.778	21.57	0.3364	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,325.60270	4,498.978	21.57	0.6636	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>10,451,115.10</b>	<b>512</b>	<b>148,715</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14701		0.15108			0.0000	735.04	5	990
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15031		0.15441			0.0000	257,182.12	1,711	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15339		0.15761			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15707		0.16140			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>257,917.16</b>	<b>1,716</b>	<b>9,949</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,108.59110	3,701.235	20.63	0.9987	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.29110	0.535	20.63	0.0013	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,110.06330	2,703.432	17.61	0.9933	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			1.76330	2.732	17.61	0.0067	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,117.97470	1,722.004	15.73	0.9541	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			9.67470	21.304	15.73	0.0459	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.47	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,559.00000	25,968.900	26.47	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.47	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,559.00000	26,968.900	26.47	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.47	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,559.00000	27,968.900	26.47	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			2,011.90600	1,674.034	17.13	0.7603	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			251.00600	334.934	17.13	0.2397	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,355.79290	1,112.818	18.40	0.5878	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			594.89290	773.718	18.40	0.4122	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			926.21040	750.690	20.01	0.4336	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,165.31040	1,411.590	20.01	0.5664	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			653.21030	817.825	18.84	0.3667	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,331.73520	1,122.142	20.29	0.5030	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,191.33520	1,415.642	20.29	0.4970	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			991.36010	835.453	21.61	0.3956	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			1,850.96010	2,128.953	21.61	0.6044	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,793.61030	1,524.325	18.84	0.6333	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>257,917.16</b>	<b>1,716</b>	<b>9,949</b>
€ / R	On	30/06/2016	Foreign Exchange Future			16.44330		16.83880			0.0000	1,627,886.70	99	0
€ / R	On	13/07/2016	Foreign Exchange Future			16.47470		16.88610			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.54330		16.72980			0.0000	1,075,314.50	65	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.61580		16.81160			0.0000	49,847.40	3	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.75550		17.16370			0.0000	3,971,053.50	237	49,033
€ / R	On	30/09/2016	Foreign Exchange Future			16.80010		16.98400			0.0000	571,203.40	34	34
€ / R	On	19/12/2016	Foreign Exchange Future			17.12750		17.54050			0.0000	0.00	0	17,867
€ / R	On	13/03/2017	Foreign Exchange Future			17.47550		17.89830			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.88890		18.32300			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.01560		18.44360			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>7,295,305.50</b>	<b>438</b>	<b>149,429</b>
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			7.56250	0.048	43.52	0.0005	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			898.76250	1,286.748	43.52	0.9995	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			288.44330	101.844	19.56	0.2692	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			282.34330	507.144	19.56	0.7308	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			0.00000	294.435	19.78	0.4368	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			0.00000	471.135	19.78	0.5632	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	15/08/2016	Foreign Exchange Option	16.81	Call			0.00000	372.243	19.35	0.4472	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			0.00000	566.443	19.35	0.5528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			50.77230	64.603	18.62	0.0907	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,255.04830	1,860.823	18.59	0.9083	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			51.34830	65.323	18.59	0.0917	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			726.73550	508.698	19.54	0.4562	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			563.03550	753.198	19.54	0.5438	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,273.90240	1,879.389	18.64	0.9102	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			50.20240	63.889	18.64	0.0898	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,264.47230	1,870.103	18.62	0.9093	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			0.00000	581.037	19.62	0.4769	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			0.00000	760.937	19.62	0.5231	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			695.03120	857.436	19.64	0.4511	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,587.46210	1,289.065	19.08	0.6540	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,288.56510	1,030.982	19.55	0.5662	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			648.06510	803.482	19.55	0.4338	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			690.25340	851.961	19.63	0.4494	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			166.77050	128.178	25.69	0.0966	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,526.27050	4,900.678	25.69	0.9034	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,235.53120	984.936	19.64	0.5489	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,230.33160	980.428	19.65	0.5472	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			699.83160	862.928	19.65	0.4528	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			241.04050	180.328	23.88	0.1358	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,500.54050	3,852.828	23.88	0.8642	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,240.75340	989.461	19.63	0.5506	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			446.96210	561.565	19.08	0.3460	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,742.19860	1,983.093	21.03	0.6174	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			936.77440	753.786	21.01	0.3848	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,728.47440	1,968.286	21.01	0.6152	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			933.63400	751.185	21.02	0.3837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,735.33400	1,975.685	21.02	0.6163	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			930.49860	748.593	21.03	0.3826	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,169.20770	968.776	21.10	0.4068	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,046.20770	2,279.875	21.10	0.5932	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,175.44610	974.097	21.08	0.4086	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,032.44610	2,265.197	21.08	0.5914	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,172.32590	971.428	21.09	0.4077	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,039.32590	2,272.528	21.09	0.5923	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,347.50250	1,149.458	21.64	0.4188	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,373.90250	2,603.858	21.64	0.5812	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,344.51330	1,146.799	21.64	0.4180	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,380.91330	2,611.199	21.64	0.5820	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,350.50750	1,152.123	21.63	0.4195	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,366.90750	2,596.523	21.63	0.5805	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,622</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>7,295,305.50</b>	<b>438</b>	<b>156,051</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.16290		11.36820			0.0000	3,348,870.00	300	8,453
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.33600		11.54240			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.49620		11.70580			0.0000	0.00	0	4,235
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.68520		11.90110			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.70660		11.91950			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>3,348,870.00</b>	<b>300</b>	<b>13,069</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,195.20600	1,001.677	15.21	0.9010	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			27.00600	38.777	15.21	0.0990	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,185.96080	992.750	15.20	0.8987	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			27.76080	39.850	15.20	0.1013	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,204.70470	1,010.629	15.21	0.9033	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			26.50470	37.728	15.21	0.0967	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			139.28210	190.306	14.90	0.2577	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,013.83650	859.048	14.89	0.7395	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			141.43650	193.048	14.89	0.2605	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,006.01900	851.816	14.89	0.7366	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			143.61900	195.816	14.89	0.2634	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,021.68210	866.306	14.90	0.7423	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			506.54700	430.298	16.10	0.4134	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			750.74700	884.098	16.10	0.5866	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			502.89730	427.140	16.12	0.4110	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			757.09730	890.940	16.12	0.5890	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			510.21690	433.475	16.09	0.4157	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			744.41690	877.275	16.09	0.5843	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			685.61140	596.588	16.41	0.4566	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			834.51140	961.388	16.41	0.5434	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			681.74500	593.168	16.42	0.4546	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			840.64500	967.968	16.42	0.5454	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			677.90390	589.763	16.43	0.4527	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			846.80390	974.563	16.43	0.5473	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			770.30700	676.351	16.91	0.4545	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,020.80700	1,139.751	16.91	0.5455	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			766.53750	672.963	16.92	0.4529	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,027.03750	1,146.363	16.92	0.5471	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			762.78520	669.591	16.93	0.4512	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,033.28520	1,152.991	16.93	0.5488	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>3,348,870.00</b>	<b>300</b>	<b>13,069</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.58870		11.83050			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.80580		12.05010			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.00670		12.25560			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 CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			180.80530	119.078	17.44	0.2242	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			730.30530	910.378	17.44	0.7758	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			178.38880	117.400	17.45	0.2216	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			737.88880	918.700	17.45	0.7784	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			175.99970	115.745	17.47	0.2190	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			745.49970	927.046	17.47	0.7810	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			344.55060	282.532	17.17	0.3283	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			824.45060	1,006.732	17.17	0.6717	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			350.54450	287.319	17.14	0.3328	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			810.44450	991.519	17.14	0.6672	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			347.53530	284.914	17.15	0.3306	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			817.43530	999.114	17.15	0.6694	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			485.35420	411.490	17.31	0.3706	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			959.75420	1,134.790	17.31	0.6294	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			482.20330	408.917	17.32	0.3688	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			966.60330	1,142.216	17.32	0.6312	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			479.07240	406.360	17.34	0.3669	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			973.47240	1,149.660	17.34	0.6331	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			15.43410		15.85750			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.80260		16.23140			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.14810		16.58990			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			345.67680	216.400	21.04	0.2481	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,088.17680	1,382.300	21.04	0.7519	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			343.03390	214.615	21.05	0.2464	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,095.53390	1,390.515	21.05	0.7536	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			340.41000	212.847	21.07	0.2447	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,102.91000	1,398.747	21.07	0.7553	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			741.97100	557.833	21.06	0.3789	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,210.57100	1,455.233	21.06	0.6211	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			748.81950	563.183	21.04	0.3818	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,197.41950	1,440.583	21.04	0.6182	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			745.38980	560.504	21.05	0.3804	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,203.98980	1,447.904	21.05	0.6196	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			999.09870	794.320	21.61	0.4147	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,479.19870	1,716.220	21.61	0.5853	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,006.01870	799.989	21.58	0.4170	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,466.11870	1,701.889	21.58	0.5830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,002.55530	797.149	21.59	0.4158	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,472.65530	1,709.049	21.59	0.5842	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.25540		2.31040			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.28840		2.34280			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.31530		2.37050			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			378.31820	243.743	20.29	0.2083	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,774.31820	2,189.743	20.29	0.7917	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			355.89900	228.418	20.37	0.1973	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,851.89900	2,274.418	20.37	0.8027	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			334.67530	214.005	20.44	0.1869	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,930.67530	2,360.005	20.44	0.8131	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			791.31700	641.323	19.87	0.3335	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,863.31700	2,257.323	19.87	0.6665	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			761.27640	616.852	19.94	0.3234	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,933.27640	2,332.852	19.94	0.6766	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			732.29990	593.272	20.00	0.3136	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,004.29990	2,409.272	20.00	0.6864	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,068.56100	897.084	20.21	0.3654	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,263.56100	2,644.084	20.21	0.6346	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,037.55500	870.925	20.27	0.3571	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,332.55500	2,717.925	20.27	0.6429	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,100.43280	924.009	20.16	0.3739	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,195.43280	2,571.009	20.16	0.6261	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			2.26020		2.31320			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.31160		2.36480			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			1,474.01110	1,832.468	20.17	0.7335	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			567.80100	379.646	20.04	0.2945	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,335.80100	1,677.646	20.04	0.7055	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			535.86500	356.564	20.11	0.2803	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,403.86500	1,754.564	20.11	0.7197	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			506.01110	334.468	20.17	0.2665	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			844.11130	679.981	20.19	0.3418	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,896.11130	2,263.980	20.19	0.6582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			813.91360	655.153	20.25	0.3319	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,965.91360	2,339.153	20.25	0.6681	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			784.73470	631.215	20.32	0.3223	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,036.73470	2,415.215	20.32	0.6777	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			1.94200		1.99610			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97910		2.03360			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.01220		2.06780			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			382.62630	245.785	22.35	0.2192	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,621.62630	2,025.785	22.35	0.7808	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			360.80690	230.576	22.47	0.2077	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,699.80690	2,110.576	22.47	0.7923	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			340.20980	216.309	22.59	0.1968	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,779.20980	2,196.309	22.59	0.8032	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			798.55210	640.458	21.66	0.3495	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,662.55210	2,049.458	21.66	0.6505	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			768.82330	616.565	21.76	0.3389	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,732.82330	2,125.565	21.76	0.6611	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			740.21000	593.603	21.86	0.3285	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,804.21000	2,202.603	21.86	0.6715	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,116.55200	928.318	21.34	0.3996	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,838.55200	2,206.318	21.34	0.6004	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,083.82120	901.100	21.42	0.3903	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,905.82120	2,279.100	21.42	0.6097	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,053.12320	875.694	21.52	0.3813	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,975.12320	2,353.694	21.52	0.6187	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			0.14650		0.15070			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14690		0.15080			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14690		0.15110			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			0.05170		0.05250			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05070		0.05110			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04990		0.05010			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 NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.66730		10.84290			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.82090		10.99700			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.96310		11.14190			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			1,402.90770	1,233.402	17.30	0.9340	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			20.00770	26.102	17.30	0.0660	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,393.28690	1,223.935	17.26	0.9327	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			20.38690	26.635	17.26	0.0673	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,383.67270	1,214.479	17.22	0.9314	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			20.77270	27.179	17.22	0.0686	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			546.14500	461.495	16.00	0.5122	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			399.14500	490.595	16.00	0.4878	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			540.99200	457.253	16.01	0.5089	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			403.99200	496.353	16.01	0.4911	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			535.87330	453.044	16.03	0.5056	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			408.87330	502.144	16.03	0.4944	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			644.41210	559.961	16.85	0.4957	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			592.51210	686.861	16.85	0.5043	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			639.78920	556.029	16.86	0.4932	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			597.88920	692.929	16.86	0.5068	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			635.19240	552.123	16.87	0.4907	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			603.29240	699.023	16.87	0.5093	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			1.36590		1.39370			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38060		1.40860			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39280		1.42110			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			263.00000	541.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			63.00000	341.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			163.00000	441.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			14.00000	294.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			114.00000	394.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	194.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			11.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	272.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			89.00000	372.000		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			189.00000	472.000		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			1.11300		1.10910			0.0000	0.00	0	13,043
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11680		1.11280			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12050		1.11650			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			26,310.73000		26,957.16000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,823.63000		27,473.28000			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			11.16970		11.40390			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.37040		11.60520			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			290.75010	200.778	17.86	0.3356	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			506.85010	651.078	17.86	0.6644	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			287.14030	198.095	17.88	0.3321	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			513.24030	658.395	17.88	0.6679	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			283.56600	195.443	17.90	0.3286	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			519.66600	665.743	17.90	0.6714	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			449.62620	371.679	17.74	0.4015	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			654.42620	811.279	17.74	0.5985	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			445.88110	368.567	17.76	0.3990	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			660.68110	818.167	17.76	0.6010	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			442.16040	365.479	17.77	0.3964	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			666.96040	825.079	17.77	0.6036	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Future			5.11370		5.23230			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			5.11000		5.22580			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			129.71030	80.330	14.80	0.3468	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			167.41030	236.630	14.80	0.6532	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			138.38820	86.483	14.75	0.3665	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			156.08820	222.783	14.75	0.6335	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			133.99590	83.360	14.78	0.3566	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			161.69590	229.660	14.78	0.6434	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			173.26040	132.775	14.76	0.3859	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			237.46040	312.775	14.76	0.6141	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			169.25080	129.626	14.78	0.3791	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			243.45080	319.626	14.78	0.6209	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			165.31630	126.539	14.80	0.3723	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			249.51630	326.539	14.80	0.6277	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			1.37750		1.36730			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.32540		1.30140			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.27990		1.26050			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>797,868,003.76</b>	<b>54,363</b>	<b>1,250,124</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>1,374,400</b>
<b>Grand Total:</b>									<b>797,868,003.76</b>	<b>54,363</b>	<b>2,624,524</b>