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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2016 Foreign Exchange Future			14.72230		14.86800			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.73120		14.87660			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.76100		14.90640			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.76400		14.90940			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.76700		14.91240			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.76990		14.91530			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.77290		14.91830			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.78190		14.92730			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.79390		14.93920			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.81180		14.95710			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.82360		14.96910			0.0000	0.00	0	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.82650		14.97200			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.82950		14.97500			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.83240		14.97800			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.84720		14.99300			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.85600		15.00200			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.86490		15.01090			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.87080		15.01690			0.0000	0.00	0	6
\$ / R On 06/09/2016 Foreign Exchange Future			14.88840		15.03480			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.89430		15.04080			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.89730		15.04380			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	13/09/2016	Foreign Exchange Future			14.90910		15.05570			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.91500		15.06170			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.92690		15.07360			0.0000	172,301,206.70	11,543	631,130
\$ / R	On	27/09/2016	Foreign Exchange Future			14.95060		15.09740			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.95360		15.10030			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.95950		15.10630			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			15.00110		15.14820			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.03720		15.18480			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			15.04020		15.18790			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.07320		15.22140			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.10330		15.25200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.13630		15.28560			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.18440		15.33440			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.19940		15.34970			0.0000	37,861,705.40	2,491	118,384
\$ / R	On	13/03/2017	Foreign Exchange Future			15.45360		15.60830			0.0000	5,176,956.00	335	25,395
\$ / R	On	19/06/2017	Foreign Exchange Future			15.75650		15.91640			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.85360		16.01590			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.89130		16.05880			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.92900		16.10160			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.96670		16.14450			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>215,339,868.10</b>	<b>14,369</b>	<b>944,996</b>
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			111.19130	56.543	22.78	0.2459	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			243.19130	334.243	22.78	0.7541	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			97.35880	49.166	23.08	0.2187	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			269.35880	366.866	23.08	0.7813	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			12.70820	8.270	26.85	0.0441	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			684.70820	825.971	26.85	0.9559	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			643.68510	500.232	22.25	0.9019	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			15.68510	17.932	22.25	0.0981	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			322.55790	199.606	20.83	0.6172	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			74.55790	97.306	20.83	0.3828	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			215.61020	118.489	21.13	0.4420	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			127.61020	176.189	21.13	0.5580	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			236.45520	149.505	21.84	0.4326	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			179.85520	238.305	21.84	0.5674	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			188.38320	130.321	21.39	0.3002	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			431.98320	519.321	21.39	0.6998	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			9.43410	8.628	26.11	0.0263	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,700.03410	1,844.628	26.11	0.9737	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			2.31660	1.267	33.68	0.0037	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,282.91660	3,427.267	33.68	0.9963	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			3.91200	2.884	29.53	0.0086	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,541.51200	2,685.884	29.53	0.9914	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,112.50720	2,967.128	29.29	0.9995	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.10720	0.128	29.29	0.0005	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,422.92500	1,279.644	22.22	0.9600	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			10.52500	12.644	22.22	0.0400	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			5.85140	4.260	28.03	0.0129	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,223.45140	2,367.260	28.03	0.9871	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			377.25890	289.251	20.82	0.5045	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			241.95890	299.351	20.82	0.4955	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			67.74940	43.647	23.09	0.1104	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,009.44940	1,130.747	23.09	0.8896	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			563.89930	456.318	20.13	0.6427	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			156.59930	194.418	20.13	0.3573	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			463.30860	367.450	20.41	0.5621	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			216.00860	265.550	20.41	0.4379	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			292.42180	228.837	21.51	0.3792	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			453.22180	534.937	21.51	0.6208	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			332.60130	262.604	21.27	0.4204	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			393.40130	468.704	21.27	0.5796	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,260.55940	2,115.719	22.04	0.9889	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.45940	3.919	22.04	0.0111	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			197.13440	155.910	22.32	0.2607	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			760.03440	864.110	22.32	0.7393	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			54.39240	42.369	24.28	0.0817	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,695.29240	1,828.769	24.28	0.9183	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			157.41720	125.936	22.74	0.2074	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			995.41720	1,109.436	22.74	0.7926	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			21.80750	16.359	25.42	0.0339	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,436.80750	2,576.859	25.42	0.9661	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			156.89840	125.958	22.81	0.2049	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,021.89840	1,136.458	22.81	0.7951	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			132.20180	106.051	23.15	0.1752	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,164.20180	1,283.651	23.15	0.8248	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			108.42340	87.986	23.54	0.1423	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,425.42340	1,550.786	23.54	0.8577	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			25.53060	20.565	25.87	0.0374	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,723.53060	2,864.565	25.87	0.9626	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			19.82130	15.939	26.25	0.0296	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,947.82130	3,089.939	26.25	0.9704	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,203.79270	3,057.752	23.99	0.9958	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.79270	1.752	23.99	0.0042	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,536.64750	1,395.955	19.03	0.9184	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			34.64750	39.955	19.03	0.0816	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			418.79190	352.446	20.94	0.4247	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			547.89190	627.546	20.94	0.5753	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			432.12510	498.279	20.52	0.5007	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			529.02510	449.079	20.52	0.4993	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			36.89870	31.005	25.66	0.0495	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,802.09870	2,942.605	25.66	0.9505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,581.45620	1,443.029	19.01	0.9029	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			46.65620	54.629	19.01	0.0971	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,404.65510	1,268.862	18.99	0.8665	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			69.85510	80.462	18.99	0.1335	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			39.07270	32.818	25.56	0.0521	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,744.27270	2,884.418	25.56	0.9479	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,346.25800	1,212.675	19.10	0.8460	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			85.45800	98.375	19.10	0.1540	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			64.31230	54.094	24.83	0.0808	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,323.51230	2,459.794	24.83	0.9192	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			542.01490	464.642	20.60	0.4854	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			498.21490	567.342	20.60	0.5146	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			141.72160	119.296	23.50	0.1613	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,597.92160	1,721.996	23.50	0.8387	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			41.95030	35.486	25.66	0.0545	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,798.15030	2,938.186	25.66	0.9455	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,595.02000	1,456.694	19.08	0.8984	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			51.22000	59.394	19.08	0.1016	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			585.98470	504.242	20.41	0.5052	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			480.28470	545.142	20.41	0.4948	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			23.22090	18.342	26.86	0.0287	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,677.52090	3,819.242	26.86	0.9713	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,814.38500	1,672.861	19.38	0.9195	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			42.68500	47.861	19.38	0.0805	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,805.03500	1,663.622	19.36	0.9184	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			43.33500	48.622	19.36	0.0816	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,795.69490	1,654.395	19.34	0.9172	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			43.99490	49.396	19.34	0.0828	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,876.42380	1,732.470	19.18	0.9239	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			42.82380	45.570	19.18	0.0761	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,829.87650	1,686.050	19.07	0.9186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			46.27650	49.150	19.07	0.0814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,820.59610	1,676.795	19.05	0.9175	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			46.99610	49.895	19.05	0.0825	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,811.32560	1,667.551	19.03	0.9163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			47.72560	50.651	19.03	0.0837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,583.35140	1,444.081	18.81	0.8803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			69.75140	77.181	18.81	0.1197	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,479.96130	1,343.139	18.88	0.8574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			86.36130	96.239	18.88	0.1426	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,462.99970	1,326.630	18.89	0.8533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			89.39970	99.730	18.89	0.1467	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,395.97720	1,261.531	18.94	0.8364	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			102.37720	114.631	18.94	0.1636	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,218.94820	1,090.821	19.08	0.7850	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			145.34820	163.921	19.08	0.2150	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,068.23910	947.147	19.21	0.7325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			194.63910	220.247	19.21	0.2675	220,246.80	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			866.47180	760.498	19.66	0.6451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			292.87180	333.598	19.66	0.3549	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			805.83990	704.692	19.81	0.6152	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			332.23990	377.792	19.81	0.3848	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			794.07860	693.915	19.84	0.6092	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			340.47860	387.015	19.84	0.3908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			748.26270	652.064	19.96	0.5853	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			374.66270	425.164	19.96	0.4147	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			737.11180	641.916	19.99	0.5793	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			383.51180	435.016	19.99	0.4207	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			715.18010	621.991	20.05	0.5674	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			401.58010	455.091	20.05	0.4326	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			593.67740	513.190	20.43	0.4972	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			520.07740	586.290	20.43	0.5028	879,435.30	1,500	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			468.41720	402.812	21.01	0.4154	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			694.81720	775.912	21.01	0.5846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			398.63810	341.866	21.39	0.3658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			825.03810	914.966	21.39	0.6342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			367.38820	314.775	21.58	0.3426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			893.78820	987.875	21.58	0.6574	691,512.22	700	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			338.39870	289.760	21.77	0.3206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			964.79870	1,062.860	21.77	0.6794	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			296.52180	253.742	22.08	0.2877	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,082.92180	1,186.842	22.08	0.7123	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			264.12160	225.895	22.35	0.2612	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,190.52160	1,298.995	22.35	0.7388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			257.63850	220.338	22.41	0.2558	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,214.03850	1,323.438	22.41	0.7442	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			211.08060	180.593	22.87	0.2162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,407.48060	1,523.693	22.87	0.7838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			195.85800	167.658	23.04	0.2028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,482.25800	1,600.758	23.04	0.7972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			191.03240	163.562	23.10	0.1985	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,507.43240	1,626.662	23.10	0.8015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			172.89310	147.915	23.32	0.1820	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,609.29310	1,731.015	23.32	0.8180	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			154.88330	132.417	23.53	0.1654	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,721.28330	1,845.517	23.53	0.8346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			152.26240	130.184	23.57	0.1630	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,738.66240	1,863.284	23.57	0.8370	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			147.15080	125.833	23.63	0.1583	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,773.55080	1,898.933	23.63	0.8417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			128.37340	109.873	23.90	0.1405	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,914.77340	2,042.973	23.90	0.8595	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	17.00	Call			113.93740	97.628	24.13	0.1266	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,040.33740	2,170.728	24.13	0.8734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			74.63460	64.390	24.96	0.0871	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,501.03460	2,637.490	24.96	0.9129	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			63.14590	54.689	25.30	0.0751	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,689.54590	2,827.790	25.30	0.9249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			18.28690	15.407	28.89	0.0223	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,494.68690	4,638.507	28.89	0.9777	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			796.68660	697.023	19.89	0.5924	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			389.28660	436.423	19.89	0.4076	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,675.27320	1,535.667	18.91	0.8809	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			74.97320	82.067	18.91	0.1191	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			55.46520	48.477	26.19	0.0627	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,205.16520	3,344.877	26.19	0.9373	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			50.64170	44.100	26.55	0.0572	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,360.34170	3,500.500	26.55	0.9428	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,305.19990	3,158.422	21.49	0.9909	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.89990	4.822	21.49	0.0091	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			525.09860	456.105	21.00	0.4319	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			718.79860	796.605	21.00	0.5681	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			454.13230	397.946	21.60	0.3659	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			995.93230	1,086.846	21.60	0.6341	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			79.53270	70.811	27.04	0.0748	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,744.73270	3,883.611	27.04	0.9252	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,392.02690	3,244.453	20.02	0.9878	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.22690	7.254	20.02	0.0122	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,790.90400	1,650.857	18.79	0.8627	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			106.10400	113.657	18.79	0.1373	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			82.15770	73.087	26.84	0.0772	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,667.35770	3,805.887	26.84	0.9228	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			754.76920	669.182	20.43	0.5179	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			626.86920	688.982	20.43	0.4821	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			384.16140	339.749	22.30	0.3052	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,336.26140	1,439.549	22.30	0.6948	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			2,012.74320	1,869.360	18.77	0.8981	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			74.84320	79.160	18.77	0.1019	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			373.66340	332.953	22.58	0.2879	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,512.26340	1,619.753	22.58	0.7121	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			856.97850	765.335	20.20	0.5512	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			585.57850	642.135	20.20	0.4488	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			386.98180	344.751	22.48	0.2965	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,465.58180	1,571.551	22.48	0.7035	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			627.69360	561.763	21.26	0.4254	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			975.69360	1,058.463	21.26	0.5746	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			272.02990	245.192	23.66	0.2137	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,110.02990	2,231.892	23.66	0.7863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,081.80780	1,937.273	18.44	0.8897	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			89.80780	93.973	18.44	0.1103	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			109.69770	101.202	27.59	0.0893	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,224.09770	4,364.902	27.59	0.9107	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,495.05090	3,345.553	18.60	0.9857	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.45090	9.253	18.60	0.0143	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,920.99630	1,778.266	18.48	0.8517	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			135.39630	141.966	18.48	0.1483	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,729.98880	2,580.813	17.27	0.9517	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			35.58880	36.413	17.27	0.0483	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,720.70200	2,571.566	17.28	0.9509	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			36.30200	37.166	17.28	0.0491	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,711.42630	2,562.330	17.30	0.9500	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			37.02630	37.931	17.30	0.0500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,168.49540	2,026.094	18.45	0.8725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			118.79540	126.694	18.45	0.1275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,160.14670	2,017.789	18.46	0.8711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			120.44670	128.389	18.46	0.1289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,126.91900	1,984.736	18.48	0.8657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			117.16040	125.015	18.44	0.1262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,591.54830	11,741.838	27.96	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,560.53990	3,410.536	18.11	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.83990	11.136	18.11	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,235.86260	2,093.112	18.40	0.8829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			106.16260	113.712	18.40	0.1171	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,176.86040	2,034.415	18.44	0.8738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,943.58260	6,091.170	27.96	0.9541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			51.37340	48.772	27.96	0.0445	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,001.67340	6,149.372	27.96	0.9555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			17.58300	16.858	27.96	0.0174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,677.88300	7,827.458	27.96	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.24830	1.238	27.96	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,519.74950	5,666.386	27.96	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			65.41710	61.992	27.96	0.0548	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,615.71710	5,762.592	27.96	0.9452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			61.60380	58.404	27.96	0.0520	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,711.90380	5,859.004	27.96	0.9480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			53.28260	50.570	27.96	0.0459	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,911.53640	5,056.267	27.96	0.9205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			93.30990	88.219	27.96	0.0742	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,043.60990	5,188.819	27.96	0.9258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			90.09150	85.194	27.96	0.0720	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,100.39150	5,245.794	27.96	0.9280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			69.44950	65.786	27.96	0.0577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,584.13750	4,727.500	27.96	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			114.29340	107.934	27.96	0.0881	0.00	0	725

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	19.95	Put			4,714.59340	4,858.534	27.96	0.9119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			106.03960	100.180	27.96	0.0827	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,836.33960	4,980.780	27.96	0.9173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			101.23640	95.667	27.96	0.0795	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,056.59750	4,201.303	27.51	0.8820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			131.84160	124.418	27.96	0.0993	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,482.14160	4,625.018	27.96	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			128.14660	120.947	27.96	0.0970	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,528.44660	4,671.547	27.96	0.9030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			123.83750	116.900	27.96	0.0942	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,799.81970	3,942.713	26.90	0.8724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			168.47960	161.214	26.94	0.1268	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,818.77960	3,961.814	26.94	0.8732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			160.98990	154.753	27.28	0.1214	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,961.28990	4,105.353	27.28	0.8786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			156.29750	150.703	27.51	0.1180	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,264.45530	3,402.606	25.60	0.8478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			201.37650	189.608	25.69	0.1502	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,301.67650	3,440.208	25.69	0.8498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			174.34020	166.274	26.69	0.1310	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,714.64020	3,856.874	26.69	0.8690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			169.51970	162.113	26.90	0.1276	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,941.43460	3,075.906	24.81	0.8291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			227.78890	212.416	24.90	0.1686	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,978.08890	3,113.016	24.90	0.8314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			226.14550	210.997	24.94	0.1675	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			2,996.44550	3,131.597	24.94	0.8325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			204.15530	192.006	25.60	0.1522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,614.54020	2,742.116	24.19	0.8028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			237.38480	219.760	24.67	0.1745	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,887.68480	3,020.360	24.67	0.8255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			234.12630	217.515	24.74	0.1727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,914.42630	3,048.115	24.74	0.8273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			231.13460	215.306	24.81	0.1709	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,450.29040	2,575.119	23.92	0.7870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			298.56960	273.251	23.94	0.2122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,458.86960	2,583.851	23.94	0.7878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			278.13750	254.997	24.15	0.1996	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,588.43750	2,715.597	24.15	0.8004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			274.24020	251.516	24.19	0.1972	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,991.11580	2,106.470	23.14	0.7333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			388.92010	354.170	23.16	0.2656	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,999.22010	2,114.770	23.16	0.7344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			381.43530	347.452	23.21	0.2613	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,031.73530	2,148.052	23.21	0.7387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			299.99040	274.519	23.92	0.2130	0.00	0	63,513



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	16.77	Put			1,846.97150	1,958.700	22.89	0.7130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			414.34680	377.012	22.97	0.2801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,894.64680	2,007.612	22.97	0.7199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			398.49460	362.770	23.09	0.2711	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,958.79460	2,073.370	23.09	0.7289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			390.81580	355.871	23.14	0.2667	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,675.57730	1,782.494	22.58	0.6861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			443.71180	403.439	22.77	0.2965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,784.01180	1,894.039	22.77	0.7035	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			428.76370	389.981	22.87	0.2882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,839.06370	1,950.581	22.87	0.7118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			426.67150	388.100	22.89	0.2870	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,561.22230	1,665.035	22.35	0.6667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			493.94660	449.119	22.46	0.3242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,614.24660	1,719.719	22.46	0.6758	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			479.87270	436.133	22.55	0.3164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,660.17270	1,766.734	22.55	0.6836	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			475.27730	431.894	22.58	0.3139	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,270.73380	1,363.327	21.71	0.6098	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			562.91230	511.004	22.03	0.3608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,413.21230	1,511.604	22.03	0.6392	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			533.66580	484.784	22.21	0.3455	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,493.96580	1,595.384	22.21	0.6545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			510.92230	464.435	22.35	0.3333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,140.94930	1,227.705	21.40	0.5799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			667.50020	605.212	21.47	0.4136	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,167.80020	1,255.812	21.47	0.5864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			664.25110	602.276	21.48	0.4120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,174.55110	1,262.876	21.48	0.5880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			620.43380	562.727	21.71	0.3902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			986.74430	1,065.059	21.03	0.5397	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			725.87890	657.587	21.20	0.4415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,056.17890	1,138.187	21.20	0.5585	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			683.97900	620.117	21.39	0.4217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,134.27900	1,220.717	21.39	0.5783	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			680.64930	617.105	21.40	0.4201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			775.81570	840.626	20.50	0.4745	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			833.37770	755.536	20.78	0.4904	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			883.67770	956.136	20.78	0.5096	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			793.36980	718.995	20.93	0.4726	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			943.66980	1,019.595	20.93	0.5274	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			766.44430	694.459	21.03	0.4603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			655.11220	711.072	20.18	0.4305	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,014.88370	921.311	20.21	0.5656	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			665.18370	721.911	20.21	0.4344	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			920.04970	834.134	20.48	0.5273	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	15.20	Put			770.34970	834.734	20.48	0.4727	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			915.51570	830.026	20.50	0.5255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			522.80180	568.146	19.79	0.3754	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,117.87030	1,016.674	19.93	0.6048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			568.17030	617.274	19.93	0.3952	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,060.20410	963.186	20.08	0.5831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			620.50410	673.786	20.08	0.4169	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,024.81220	930.472	20.18	0.5695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			418.70100	454.936	19.44	0.3256	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,288.14500	1,175.863	19.51	0.6645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			438.44500	476.463	19.51	0.3355	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,212.00500	1,104.451	19.69	0.6385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			492.30500	535.051	19.69	0.3615	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,172.50180	1,067.546	19.79	0.6246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			271.00110	290.815	18.95	0.2392	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,479.86140	1,355.196	19.10	0.7237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			330.16140	355.796	19.10	0.2763	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,459.41050	1,336.341	19.14	0.7178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			339.71050	366.941	19.14	0.2822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,318.40100	1,204.336	19.44	0.6744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			127.21900	135.336	18.48	0.1343	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,004.73770	1,863.347	18.58	0.8441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			155.03770	163.947	18.58	0.1559	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,846.14120	1,708.215	18.73	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			196.44120	208.815	18.73	0.1873	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,620.70110	1,490.215	18.95	0.7608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,016.97690	938.096	20.95	0.4922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,148.67690	1,224.496	20.95	0.5078	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			383.36890	358.731	24.44	0.2202	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,205.06890	3,335.131	24.44	0.7798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,173.69630	1,083.636	20.43	0.5479	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			925.39630	990.036	20.43	0.4521	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,032.50470	952.463	20.90	0.4979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,124.20470	1,198.863	20.90	0.5021	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			293.33590	282.462	26.14	0.1734	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,065.03590	4,208.862	26.14	0.8266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			697.34220	645.611	22.33	0.3652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,839.04220	1,942.011	22.33	0.6348	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			637.17120	590.836	22.68	0.3389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,028.87120	2,137.236	22.68	0.6611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			147.40940	138.480	27.48	0.0926	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,959.10940	6,104.879	27.48	0.9074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			382.06420	357.551	24.46	0.2196	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,213.76420	3,343.951	24.46	0.7804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			322.96400	308.309	25.43	0.1898	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,714.66400	3,854.709	25.43	0.8102	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,232.44290	1,137.979	20.25	0.5678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			854.14290	914.379	20.25	0.4322	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,182.55580	1,091.816	20.41	0.5509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			914.25580	978.216	20.41	0.4491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,178.11540	1,087.718	20.42	0.5494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			919.81540	984.118	20.42	0.4506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,455.25630	1,359.466	20.38	0.5696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,058.85630	1,122.966	20.38	0.4304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,450.88690	1,355.393	20.39	0.5684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,064.48690	1,128.893	20.39	0.4316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			678.07240	638.068	23.59	0.3086	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			154.22200	152.562	17.30	0.1104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,765.32390	1,647.244	19.55	0.6525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			738.92390	780.744	19.55	0.3475	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,047.63700	1,111.161	20.35	0.4278	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			467.85670	452.189	25.82	0.2226	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,261.45670	4,405.690	25.82	0.7774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,346.12030	1,257.586	20.73	0.5373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,209.72030	1,281.086	20.73	0.4627	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,070.62200	2,909.062	17.30	0.8896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,911.67240	3,031.568	23.59	0.6914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			593.40630	560.491	24.18	0.2752	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,327.00630	3,453.990	24.18	0.7248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,459.63960	1,363.560	20.37	0.5709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,053.23960	1,117.060	20.37	0.4291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,464.03700	1,367.661	20.35	0.5722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,418.08860	2,518.665	22.61	0.5986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,049.13170	987.032	22.59	0.4031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,403.23170	2,503.432	22.59	0.5969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,046.55280	984.644	22.60	0.4022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,410.65280	2,511.045	22.60	0.5978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,043.98860	982.264	22.61	0.4014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,242.14100	1,169.723	22.49	0.4293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,483.34100	2,578.423	22.49	0.5707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,239.38700	1,167.143	22.50	0.4285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,490.58700	2,585.843	22.50	0.5715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,244.91020	1,172.310	22.49	0.4300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,476.11020	2,571.010	22.49	0.5700	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,348.35510	1,271.276	22.62	0.4319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,746.75510	2,842.276	22.62	0.5681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,345.62790	1,268.727	22.63	0.4312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,754.02790	2,849.727	22.63	0.5688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,351.08070	1,273.830	22.61	0.4326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,739.48070	2,834.830	22.61	0.5674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,444.55940	1,363.478	22.71	0.4339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,000.05940	3,096.778	22.71	0.5661	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,441.87320	1,360.995	22.72	0.4332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,007.37320	3,104.295	22.72	0.5668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,447.25180	1,365.967	22.71	0.4345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,992.75180	3,089.267	22.71	0.5655	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,791,194.32</b>	<b>3,200</b>	<b>1,409,146</b>
<b>Total \$ / R</b>												<b>217,131,062.42</b>	<b>17,569</b>	<b>2,354,142</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.92690		15.07360			0.0000	850,833.30	57	840
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.19940		15.34970			0.0000	15,199.40	1	72
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.45360		15.60830			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.75650		15.91640			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>866,032.70</b>	<b>58</b>	<b>965</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			52,538.40800	59,221.374	20.45	0.5057	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			59,839.72060	51,729.537	20.41	0.5000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			51,479.72060	58,039.537	20.41	0.5000	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			59,367.74080	51,319.017	20.43	0.4972	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			52,007.74080	58,629.017	20.43	0.5028	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			58,898.40800	50,911.374	20.45	0.4943	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			101,781.23500	92,477.819	20.16	0.5675	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			65,811.23500	71,537.819	20.16	0.4325	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			101,291.21320	92,026.169	20.18	0.5656	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			66,321.21320	72,086.170	20.18	0.4344	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			100,803.64990	91,576.178	20.20	0.5637	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			66,833.64990	72,636.178	20.20	0.4363	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			202,887.11990	213,723.576	22.68	0.6611	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			63,489.33080	58,868.608	22.69	0.3379	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			203,659.33080	214,508.608	22.69	0.6621	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			63,946.33770	59,292.430	22.67	0.3399	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			202,116.33770	212,932.430	22.67	0.6601	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			63,717.11990	59,083.576	22.68	0.3389	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			112,667.92430	105,197.062	21.43	0.4688	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			158,027.92430	166,547.062	21.43	0.5312	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			112,329.85620	104,883.370	21.44	0.4677	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			158,689.85620	167,233.370	21.44	0.5323	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			111,992.90890	104,570.150	21.45	0.4666	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			159,352.90890	167,920.150	21.45	0.5334	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>866,032.70</b>	<b>58</b>	<b>965</b>
£ / R	On	15/08/2016	Foreign Exchange Future			19.18480		19.28390			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			19.28150		19.38150			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.32670		19.42720			0.0000	5,798,010.00	300	65,208
£ / R	On	19/12/2016	Foreign Exchange Future			19.70560		19.80950			0.0000	7,921,651.20	402	1,081

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 Future			20.06430		20.17160			0.0000	300,964.50	15	302
£ / R	On	25/04/2017	Foreign Exchange Future			20.24920		20.35890			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.48750		20.60190			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.72280		20.85140			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>14,020,625.70</b>	<b>717</b>	<b>76,840</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			126.71560	91.275	17.86	0.1592	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,212.81560	1,276.476	17.86	0.8408	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			38.73790	29.414	20.06	0.0458	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,927.23790	3,017.914	20.06	0.9542	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			7.36440	5.317	28.27	0.0074	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,475.86440	6,573.817	28.27	0.9926	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			98.82230	71.996	17.90	0.1077	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,917.32230	1,990.496	17.90	0.8923	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			39.31260	29.829	20.02	0.0464	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,907.81260	2,998.329	20.02	0.9536	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			39.02350	29.621	20.04	0.0461	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,917.52350	3,008.121	20.04	0.9539	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			900.89990	823.585	17.06	0.6289	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			373.69990	396.885	17.06	0.3711	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			452.25810	393.885	17.43	0.3866	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			855.05810	897.185	17.43	0.6134	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			257.12360	212.989	17.82	0.2419	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,603.10360	3,697.630	20.80	0.9649	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			30.06220	24.147	20.82	0.0348	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,612.86220	3,707.447	20.82	0.9652	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,547.72210	2,631.440	19.14	0.9203	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			45.46260	35.759	20.05	0.0506	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,118.26260	3,209.059	20.05	0.9494	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			21.80450	16.218	27.98	0.0190	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,894.60450	5,989.518	27.98	0.9810	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			30.30360	24.329	20.80	0.0351	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,339.92360	1,396.289	17.82	0.7581	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			30.54640	24.513	20.79	0.0353	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,593.34640	3,687.813	20.79	0.9647	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			22.44890	19.872	22.52	0.0274	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,195.24890	4,293.172	22.52	0.9726	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			74.92210	58.140	19.14	0.0797	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			259.60730	217.886	19.91	0.1652	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,100.10730	3,162.286	19.91	0.8348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			14.09740	15.202	21.00	0.0160	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,144.59740	7,249.602	21.00	0.9840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			262.19510	220.246	19.90	0.1667	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			386.25070	395.624	17.60	0.2631	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,417.57490	3,483.768	20.10	0.8599	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			91.83830	78.458	20.66	0.0686	0.00	0	4,885

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	24.46	Put			4,742.33830	4,832.858	20.66	0.9314	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,812.76480	2,712.189	18.03	0.8880	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			133.26480	136.589	18.03	0.1120	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,785.75070	1,691.224	17.60	0.7369	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,082.69510	3,144.646	19.90	0.8333	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			260.89630	219.063	19.91	0.1660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,091.39630	3,153.463	19.91	0.8340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			473.63300	417.906	19.23	0.2820	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,074.13300	2,122.306	19.23	0.7180	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			217.07490	179.368	20.10	0.1401	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			397.77610	342.547	21.27	0.1910	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,986.17610	4,038.247	21.27	0.8090	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			400.39350	344.974	21.26	0.1921	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,968.79350	4,020.674	21.26	0.8079	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			399.08250	343.756	21.27	0.1916	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,977.48250	4,029.456	21.27	0.8084	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			511.91130	448.220	21.64	0.2186	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,133.01130	4,179.020	21.64	0.7814	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,438.10000	3,552.500	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,418.10000	3,532.500	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,428.10000	3,542.500	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			944.40200	851.969	22.46	0.2802	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,253.00200	5,289.169	22.46	0.7198	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			946.93090	854.435	22.44	0.2810	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,235.53090	5,271.635	22.44	0.7190	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			945.66500	853.201	22.45	0.2806	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,244.26500	5,280.401	22.45	0.7194	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>67,832</b>
<b>Total £ / R</b>												<b>14,020,625.70</b>	<b>717</b>	<b>144,672</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14840		0.14971			0.0000	2,522.83	17	760
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15166		0.15300			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15476		0.15614			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15851		0.15992			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,522.83</b>	<b>17</b>	<b>9,719</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,971.60430	3,840.359	20.26	0.9996	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.30430	0.159	20.26	0.0004	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,973.15550	2,841.559	17.84	0.9964	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			1.85550	1.359	17.84	0.0036	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,983.40190	1,849.092	15.01	0.9768	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			12.10190	8.892	15.01	0.0232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,699.60000	25,833.600	26.49	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,699.60000	26,833.600	26.49	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,699.60000	27,833.600	26.49	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,891.33470	1,726.201	15.97	0.7956	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			277.33470	249.902	15.97	0.2044	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,271.91740	1,121.130	17.19	0.6145	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			657.91740	644.830	17.19	0.3855	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			869.35610	748.873	19.09	0.4474	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,255.35610	1,272.573	19.09	0.5526	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			702.90430	675.069	17.46	0.3412	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,258.81210	1,111.704	19.16	0.5172	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,266.71210	1,261.004	19.16	0.4828	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			940.40650	821.011	20.65	0.4025	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			1,948.30650	1,970.311	20.65	0.5975	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,695.00430	1,525.769	17.46	0.6588	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,522.83</b>	<b>17</b>	<b>9,719</b>
€ / R	On	13/07/2016	Foreign Exchange Future			16.31430		16.45120			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.37560		16.51130			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.44420		16.58110			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.58010		16.71880			0.0000	3,912,903.60	236	47,699
€ / R	On	30/09/2016	Foreign Exchange Future			16.62390		16.76260			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.94350		17.08570			0.0000	847,175.00	50	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			17.28820		17.43530			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.70180		17.85390			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.85710		18.01030			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>4,760,078.60</b>	<b>286</b>	<b>148,143</b>
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			42.44380	27.704	22.46	0.1211	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			471.24380	593.404	22.46	0.8789	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			233.89970	182.318	20.12	0.3458	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			442.59970	526.718	20.12	0.6542	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			321.79790	272.907	19.90	0.3799	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			550.69790	638.707	19.90	0.6201	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			58.58850	69.306	18.65	0.1012	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,818.05650	1,690.596	18.65	0.8973	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			59.25650	70.496	18.65	0.1027	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			466.19210	414.776	19.95	0.4077	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			747.39210	834.676	19.95	0.5923	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,836.72810	1,708.600	18.68	0.8999	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			57.92810	68.500	18.68	0.1001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,827.38850	1,699.406	18.65	0.8988	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			540.70920	482.171	19.94	0.4316	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			758.10920	838.271	19.94	0.5684	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			857.06550	926.252	19.73	0.4835	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,244.71310	1,158.339	19.23	0.6243	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			988.36740	912.809	19.64	0.5341	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			802.66740	869.309	19.64	0.4659	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			851.54140	920.429	19.72	0.4818	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			114.38890	100.633	25.70	0.0809	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,928.68890	5,057.133	25.70	0.9191	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			942.76550	869.752	19.73	0.5165	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			938.30320	865.593	19.74	0.5147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			862.60320	932.093	19.74	0.4853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			163.70400	145.584	23.97	0.1166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,878.00400	4,002.084	23.97	0.8834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			947.24140	873.929	19.72	0.5182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			559.01310	614.839	19.23	0.3757	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,999.85010	2,086.123	21.09	0.6431	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			730.24770	669.141	21.07	0.3590	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,984.94770	2,070.941	21.07	0.6410	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			727.69400	666.727	21.08	0.3580	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,992.39400	2,078.527	21.08	0.6420	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			725.15010	664.323	21.09	0.3569	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			954.48990	879.451	21.11	0.3853	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,300.58990	2,377.650	21.11	0.6147	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			959.73370	884.467	21.10	0.3870	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,285.83370	2,362.667	21.10	0.6130	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			957.10430	881.954	21.11	0.3862	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,293.20430	2,370.155	21.11	0.6138	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,131.22410	1,066.335	21.60	0.4024	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,590.92410	2,679.235	21.60	0.5976	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,128.58700	1,063.794	21.60	0.4016	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,598.28700	2,686.694	21.60	0.5984	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,133.86080	1,068.876	21.59	0.4031	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,583.56080	2,671.775	21.59	0.5969	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,622</b>
<b>Total € / R</b>												<b>4,760,078.60</b>	<b>286</b>	<b>154,765</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.17180		11.25630			0.0000	0.00	0	8,463
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.34120		11.42740			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.49980		11.58840			0.0000	0.00	0	2,937
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.68930		11.78110			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.72920		11.82320			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,781</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,082.14420	997.425	14.46	0.9236	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			25.84420	25.625	14.46	0.0764	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,072.92190	988.294	14.46	0.9215	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			26.62190	26.494	14.46	0.0785	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,091.38570	1,006.580	14.46	0.9258	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			25.08570	24.780	14.46	0.0742	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			158.67890	168.767	14.43	0.2460	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			918.49700	842.616	14.42	0.7510	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			161.09700	171.416	14.42	0.2490	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			910.94070	835.296	14.42	0.7480	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			163.54070	174.096	14.42	0.2520	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			926.07890	849.967	14.43	0.7540	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			450.79460	415.469	15.92	0.4105	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			812.39460	865.669	15.92	0.5895	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			447.44570	412.406	15.93	0.4081	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			819.04570	872.606	15.93	0.5919	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			454.16690	418.555	15.90	0.4128	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			805.76690	858.755	15.90	0.5872	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			622.19930	580.721	16.20	0.4549	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			891.09930	941.421	16.20	0.5451	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			618.58670	577.369	16.22	0.4529	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			897.48670	948.069	16.22	0.5471	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			614.99420	574.033	16.23	0.4509	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			903.89420	954.733	16.23	0.5491	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			714.02320	669.160	16.72	0.4563	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,060.82320	1,109.960	16.72	0.5437	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			710.43430	665.815	16.73	0.4546	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,067.23430	1,116.615	16.73	0.5454	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			706.86240	662.492	16.74	0.4529	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,073.66240	1,123.292	16.74	0.5471	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>0.00</b>	<b>0</b>	<b>11,781</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.55190		11.56900			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.76390		11.78210			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.96290		11.98310			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			104.76430	100.588	17.65	0.2029	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			915.76430	928.688	17.65	0.7971	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			103.19930	99.099	17.67	0.2004	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			924.19930	937.199	17.67	0.7996	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			101.65680	97.632	17.70	0.1978	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			932.65680	945.732	17.70	0.8022	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			266.37350	261.211	17.31	0.3142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,014.27350	1,027.311	17.31	0.6858	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			271.01110	265.660	17.27	0.3186	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			998.91110	1,011.760	17.27	0.6814	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			268.68220	263.426	17.29	0.3164	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,006.58220	1,019.526	17.29	0.6836	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			396.89990	389.577	17.42	0.3595	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,143.79990	1,156.677	17.42	0.6405	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			394.37990	387.141	17.44	0.3576	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,151.27990	1,164.241	17.44	0.6424	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			391.87320	384.726	17.46	0.3558	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,158.77320	1,171.826	17.46	0.6442	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			15.33270		15.48090			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.69640		15.85040			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.03860		16.19810			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			212.24460	170.188	21.07	0.2148	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,331.34460	1,437.488	21.07	0.7852	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			210.40960	168.636	21.08	0.2132	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,339.50960	1,445.936	21.08	0.7868	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			208.59000	167.100	21.10	0.2115	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,347.69000	1,454.400	21.10	0.7885	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			567.85240	505.222	21.23	0.3584	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,417.45240	1,508.821	21.23	0.6416	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			573.34040	510.236	21.20	0.3613	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,402.94040	1,493.836	21.20	0.6387	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			570.59150	507.722	21.22	0.3598	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,410.19150	1,501.322	21.22	0.6402	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			812.13640	737.457	21.71	0.3982	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,684.03640	1,768.857	21.71	0.6018	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			817.93200	742.851	21.69	0.4006	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,669.83200	1,754.250	21.69	0.5994	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			815.02600	740.148	21.70	0.3994	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,676.92600	1,761.548	21.70	0.6006	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			2.22280		2.24280			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.25360		2.27420			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.28060		2.30130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			203.22300	169.653	20.83	0.1610	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,275.22300	2,441.653	20.83	0.8390	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			189.80960	158.091	20.91	0.1516	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,361.80960	2,530.091	20.91	0.8484	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			177.24410	147.287	20.99	0.1427	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,449.24410	2,619.287	20.99	0.8573	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,491.53490	2,644.350	20.27	0.7273	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			578.01610	520.102	20.12	0.2911	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,336.01610	2,484.102	20.12	0.7089	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			555.34290	499.830	20.19	0.2818	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,413.34290	2,563.830	20.19	0.7182	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			533.53490	480.350	20.27	0.2727	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,646.18620	2,784.685	20.35	0.6608	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			833.87100	767.625	20.41	0.3312	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,720.87100	2,861.625	20.41	0.6688	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			809.29430	745.272	20.48	0.3233	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,796.29430	2,939.272	20.48	0.6767	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			859.18620	790.685	20.35	0.3392	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			2.22780		2.24910			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.27710		2.29900			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			1,881.56590	2,047.084	20.18	0.7938	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			312.61140	259.265	20.03	0.2314	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,721.61140	1,881.265	20.03	0.7686	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			291.97240	241.620	20.10	0.2185	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,800.97240	1,963.620	20.10	0.7815	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			272.56590	225.084	20.18	0.2062	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			605.93820	544.010	20.21	0.2978	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,315.93820	2,473.010	20.21	0.7022	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			582.80080	523.292	20.28	0.2885	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,392.80080	2,552.291	20.28	0.7115	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			560.52470	503.367	20.36	0.2795	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,470.52470	2,632.367	20.36	0.7205	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			1.92540		1.94440			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
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.96150		1.98070			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.99430		2.01400			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			228.80730	192.772	22.74	0.1870	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,984.80730	2,138.772	22.74	0.8130	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			214.17970	180.344	22.88	0.1765	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,070.17970	2,226.344	22.88	0.8235	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			200.49600	168.739	23.02	0.1666	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,156.49600	2,314.739	23.02	0.8334	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			627.86250	567.845	21.90	0.3249	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,020.86250	2,152.845	21.90	0.6751	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			604.21160	546.604	22.02	0.3147	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,097.21160	2,231.604	22.02	0.6853	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			581.51080	526.242	22.14	0.3048	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,174.51080	2,311.241	22.14	0.6952	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			923.61170	851.664	21.57	0.3795	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,183.61170	2,308.664	21.57	0.6205	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			896.91770	827.283	21.67	0.3705	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,256.91770	2,384.283	21.67	0.6295	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			871.07600	803.705	21.78	0.3617	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,331.07600	2,460.705	21.78	0.6383	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			0.14570		0.14710			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14520		0.14720			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14560		0.14740			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		0.05220			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05140		0.05160			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05110		0.05090			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.74100		10.67770			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.88990		10.82800			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.03020		10.97010			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,237.10100	1,293.732	16.34	0.9610	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			19.40100	12.732	16.34	0.0390	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,227.51520	1,283.981	16.29	0.9602	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			19.81520	12.981	16.29	0.0398	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,217.93810	1,274.236	16.24	0.9594	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			20.23810	13.236	16.24	0.0406	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			450.95480	477.450	15.69	0.5349	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			472.95480	437.550	15.69	0.4651	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			446.67110	472.748	15.70	0.5314	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			478.67110	442.848	15.70	0.4686	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			442.42180	468.082	15.70	0.5279	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			484.42180	448.182	15.70	0.4721	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			553.02370	571.153	16.49	0.5113	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			672.92370	630.953	16.49	0.4887	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			549.04350	567.100	16.51	0.5087	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			678.94350	636.900	16.51	0.4913	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			545.09240	563.070	16.52	0.5061	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			684.99240	642.870	16.52	0.4939	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			1.36880		1.37270			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38200		1.38640			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39410		1.39880			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			473.00000	512.000		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			273.00000	312.000		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			373.00000	412.000		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			236.00000	280.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			336.00000	380.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			136.00000	180.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			212.00000	259.000		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			312.00000	359.000		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			412.00000	459.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			1.11070		1.10910			0.0000	0.00	0	13,073
QUANTO €On	19/12/2016	Foreign Exchange Future			1.11470		1.11310			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.11870		1.11710			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>13,073</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>13,073</b>
RAIN	On 19/09/2016	Foreign Exchange Future			25,995.24000		26,218.74000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			26,490.56000		26,719.96000			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			11.06680		11.14130			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			11.26050		11.33770			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			178.48860	156.009	18.09	0.2884	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			657.18860	709.209	18.09	0.7116	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			175.93150	153.776	18.11	0.2850	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			664.63150	716.976	18.11	0.7150	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			173.40900	151.573	18.13	0.2817	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			672.10900	724.773	18.13	0.7183	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			348.04030	319.764	17.84	0.3680	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			820.34030	869.264	17.84	0.6320	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			345.00250	316.995	17.85	0.3655	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			827.30250	876.495	17.85	0.6345	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			341.98620	314.252	17.87	0.3630	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			834.28620	883.751	17.87	0.6370	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 19/09/2016	Foreign Exchange Future			5.00070		5.02490			0.0000	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Future			4.99460		5.01840			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			50.70440	45.006	15.23	0.2326	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			295.80440	314.307	15.23	0.7674	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Call			55.13760	48.913	15.16	0.2488	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.25	Put			280.23760	298.213	15.16	0.7512	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
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			52.88140	46.923	15.20	0.2406	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			287.98140	306.223	15.20	0.7594	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			99.28200	93.396	15.14	0.3038	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			370.88200	388.796	15.14	0.6962	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			96.70430	91.175	15.18	0.2979	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			378.30430	396.575	15.18	0.7021	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			94.33230	89.006	15.22	0.2920	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			385.93230	404.406	15.22	0.7080	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			1.45940		1.50130			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.39850		1.43880			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34520		1.38560			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>234,989,127.93</b>	<b>15,447</b>	<b>1,213,255</b>
<b>Total Options</b>												<b>1,791,194.32</b>	<b>3,200</b>	<b>1,483,600</b>
<b>Grand Total:</b>												<b>236,780,322.25</b>	<b>18,647</b>	<b>2,696,855</b>