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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2016 Foreign Exchange Future			15.25740		15.35620			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.24440		15.35620			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.24120		15.36170			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.24900		15.37080			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.25990		15.38330			0.0000	3,753,935.40	246	246
\$ / R On 29/06/2016 Foreign Exchange Future			15.26290		15.38640			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.26600		15.38950			0.0000	4,610,332.00	302	711
\$ / R On 01/07/2016 Foreign Exchange Future			15.26910		15.39260			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.28130		15.40500			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.30280		15.42670			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.31200		15.43600			0.0000	0.00	0	370
\$ / R On 25/07/2016 Foreign Exchange Future			15.34270		15.46680			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			15.34580		15.46990			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.34890		15.47300			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.35190		15.47600			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.35500		15.47910			0.0000	537,425.00	35	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.37650		15.50060			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.39500		15.51900			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.40730		15.53130			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			15.41030		15.53440			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			15.41340		15.53740			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	18/08/2016	Foreign Exchange Future			15.41650		15.54050			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.43180		15.55570			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.44090		15.56490			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.45000		15.57400			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.47430		15.59850			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.48040		15.60460			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.48340		15.60760			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.49550		15.61980			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.50160		15.62590			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.51370		15.63810			0.0000	512,758,812.40	33,052	680,609
\$ / R	On	28/09/2016	Foreign Exchange Future			15.54190		15.66660			0.0000	0.00	0	900
\$ / R	On	14/10/2016	Foreign Exchange Future			15.59220		15.71720			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			15.62990		15.75510			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.66760		15.79310			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.69900		15.82470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.73360		15.85950			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.78390		15.91010			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.79960		15.92590			0.0000	39,893,990.00	2,525	102,647
\$ / R	On	13/03/2017	Foreign Exchange Future			16.06640		16.19750			0.0000	417,726.40	26	14,670
\$ / R	On	19/06/2017	Foreign Exchange Future			16.38410		16.51940			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.43020		16.56360			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.47360		16.60790			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.51690		16.65220			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.56030		16.69650			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>561,972,221.20</b>	<b>36,186</b>	<b>968,250</b>
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			747.99070	647.400	29.30	1.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			1.79070	0.000	29.30	0.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			61.88120	29.974	31.84	0.1602	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			315.68120	395.574	31.84	0.8398	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call			575.44250	464.969	33.21	0.8880	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put			19.24250	20.569	33.21	0.1120	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			261.90990	162.287	27.05	0.6004	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			75.70990	87.887	27.05	0.3996	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			64.01140	31.074	31.67	0.1656	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			307.81140	386.674	31.67	0.8344	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			808.69220	693.898	23.53	0.9371	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			6.99220	12.698	23.53	0.0629	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			420.30270	317.464	22.03	0.7186	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			58.60270	76.264	22.03	0.2814	0.00	0	6,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Call			159.69570	90.002	21.84	0.3268	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.44	Put			237.99570	288.802	21.84	0.6732	0.00	0	3,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			11.35640	4.984	26.61	0.0214	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,250.55640	1,365.984	26.61	0.9786	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			10.54510	4.618	26.77	0.0199	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,279.74510	1,395.618	26.77	0.9801	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	24/06/2016	Foreign Exchange Option	15.17	Call			341.71880	245.443	21.36	0.5681	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			140.91880	166.443	21.36	0.4319	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			17.82270	10.280	24.92	0.0366	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,254.52270	1,370.380	24.92	0.9634	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			6.49710	4.224	26.82	0.0156	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,663.19710	1,784.324	26.82	0.9844	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,583.31980	3,459.925	36.86	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.01980	0.025	36.86	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,885.19780	1,761.719	26.76	0.9929	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			1.89780	1.819	26.76	0.0071	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			834.25940	711.146	20.03	0.8897	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			30.95940	31.246	20.03	0.1103	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			718.16510	602.263	20.39	0.8230	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			51.76510	59.363	20.39	0.1770	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,118.24630	994.704	21.63	0.9368	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			18.74630	18.703	21.63	0.0632	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			181.14240	126.554	22.16	0.2914	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			468.54240	537.453	22.16	0.7086	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			133.51030	89.551	22.53	0.2213	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			590.91030	670.451	22.53	0.7787	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			947.21110	828.396	20.17	0.8719	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			42.21110	47.096	20.17	0.1281	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			859.05150	742.947	20.05	0.8401	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			54.05150	61.647	20.05	0.1599	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			578.96830	485.387	20.53	0.6324	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			192.26830	222.587	20.53	0.3676	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			315.80420	250.488	21.32	0.4066	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			429.10420	487.688	21.32	0.5934	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			884.58350	774.713	20.06	0.8062	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			77.88350	91.913	20.06	0.1938	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			752.61330	651.535	20.45	0.7212	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			136.61330	159.535	20.45	0.2788	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			598.66860	514.838	20.43	0.5873	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			281.86860	322.138	20.43	0.4127	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			16.24580	10.941	24.99	0.0234	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,736.34580	2,855.141	24.99	0.9766	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			124.85040	98.495	22.98	0.1631	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,254.95040	1,352.695	22.98	0.8369	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,985.88280	1,862.267	20.68	0.9689	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			12.88280	13.367	20.68	0.0311	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			68.73550	52.247	23.79	0.0934	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,725.73550	1,833.347	23.79	0.9066	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			45.82960	33.861	24.17	0.0638	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,022.82960	2,134.961	24.17	0.9362	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,673.60550	3,549.561	26.73	0.9984	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.60550	0.661	26.73	0.0016	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	28/07/2016	Foreign Exchange Option	14.78	Call			859.10890	761.339	20.08	0.7208	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			163.10890	189.439	20.08	0.2792	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			309.33320	257.935	21.64	0.3471	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			690.23320	762.935	21.64	0.6529	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			758.72800	670.619	20.23	0.6427	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			258.12800	294.119	20.23	0.3573	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			697.54700	613.335	20.34	0.6090	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			296.94700	336.835	20.34	0.3910	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,825.79650	2,702.417	22.82	0.9853	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.79650	7.417	22.82	0.0147	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			510.49430	444.440	20.71	0.4769	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			511.49430	569.440	20.71	0.5231	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			200.83670	168.680	22.35	0.2186	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,279.53670	1,371.380	22.35	0.7814	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			419.49050	363.721	21.05	0.4006	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			695.09050	763.421	21.05	0.5994	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			414.40370	359.611	21.11	0.3946	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			717.00370	786.211	21.11	0.6054	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			102.25380	83.893	23.55	0.1182	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,954.85380	2,060.493	23.55	0.8818	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			362.88260	313.377	21.38	0.3530	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			832.38260	906.877	21.38	0.6470	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			299.95900	258.633	21.73	0.2951	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,054.25900	1,136.833	21.73	0.7049	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			80.58440	66.744	24.19	0.0905	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,445.68440	2,555.844	24.19	0.9095	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,767.39490	3,643.602	24.02	0.9950	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.49490	2.702	24.02	0.0050	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,097.98810	1,978.417	20.12	0.9392	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			33.08810	37.517	20.12	0.0608	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			97.97710	81.623	23.86	0.1083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,233.07710	2,340.723	23.86	0.8917	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			800.25960	719.368	19.91	0.6063	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			366.25960	409.368	19.91	0.3937	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,950.63360	1,833.509	19.40	0.9135	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			52.13360	59.209	19.40	0.0865	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			120.18330	102.295	23.65	0.1240	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,261.68330	2,367.995	23.65	0.8760	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			114.74810	97.555	23.74	0.1189	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,316.24810	2,423.255	23.74	0.8811	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,136.93080	2,018.193	19.67	0.9335	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			38.43080	43.893	19.67	0.0665	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,885.36380	1,769.271	19.30	0.9025	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			60.76380	68.871	19.30	0.0975	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			175.60230	151.341	23.03	0.1725	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,871.00230	1,970.941	23.03	0.8275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			323.50380	284.352	21.79	0.2917	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,215.90380	1,300.952	21.79	0.7083	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			122.80510	105.038	23.74	0.1246	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,315.20510	2,421.638	23.74	0.8754	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,148.15340	2,029.740	19.63	0.9314	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			40.55340	46.340	19.63	0.0686	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			939.13140	854.028	19.68	0.6480	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			331.53140	370.628	19.68	0.3520	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			69.21850	59.658	25.03	0.0729	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,159.41850	3,274.158	25.03	0.9271	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			987.90700	901.283	19.53	0.6620	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			318.10700	355.783	19.53	0.3380	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,367.53870	2,247.761	19.66	0.9462	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			31.63870	36.161	19.66	0.0538	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,358.05500	2,238.337	19.65	0.9454	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			32.15500	36.737	19.65	0.0546	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,348.57930	2,228.920	19.64	0.9447	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			32.67930	37.320	19.64	0.0553	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,428.60310	2,308.615	19.55	0.9485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			30.50310	34.915	19.55	0.0515	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,381.19720	2,261.503	19.51	0.9448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			33.09720	37.803	19.51	0.0552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,371.73850	2,252.105	19.50	0.9440	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			33.63850	38.405	19.50	0.0560	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,362.28650	2,242.714	19.49	0.9433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			34.18650	39.014	19.49	0.0567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,000.45590	1,883.827	19.16	0.9056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			62.35590	70.127	19.16	0.0944	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,733.41500	1,620.978	18.97	0.8652	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			95.31500	107.278	18.97	0.1348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,564.50950	1,457.658	19.05	0.8301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			126.40950	143.958	19.05	0.1699	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,328.93590	1,228.685	19.17	0.7693	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			190.83590	214.985	19.17	0.2307	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,254.82020	1,157.010	19.21	0.7471	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			216.72020	243.310	19.21	0.2529	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,183.04820	1,087.790	19.25	0.7242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			244.94820	274.090	19.25	0.2758	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			985.68210	900.962	19.55	0.6502	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			347.58210	387.262	19.55	0.3498	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			815.25180	739.538	19.90	0.5742	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			477.15180	525.838	19.90	0.4258	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			714.83040	645.137	20.13	0.5240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			576.73040	631.437	20.13	0.4760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			668.46720	602.820	20.28	0.4995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			630.36720	689.120	20.28	0.5005	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		625.11820	562.947	20.42	0.4754	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		687.01820	749.247	20.42	0.5246	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		510.84730	457.105	20.87	0.4072	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		872.74730	943.405	20.87	0.5928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		424.66230	377.877	21.27	0.3513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,056.56230	1,134.177	21.27	0.6487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		399.10520	354.710	21.41	0.3341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,121.00520	1,201.010	21.41	0.6659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		359.92990	319.317	21.66	0.3068	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,231.82990	1,315.617	21.66	0.6932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		329.26130	291.497	21.87	0.2847	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,331.16130	1,417.797	21.87	0.7153	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		324.77750	287.439	21.90	0.2814	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,346.67750	1,433.739	21.90	0.7186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		315.99490	279.492	21.96	0.2750	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,377.89490	1,465.791	21.96	0.7250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		283.18800	249.870	22.22	0.2504	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,505.08800	1,596.170	22.22	0.7496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		257.32830	226.594	22.45	0.2305	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,619.22830	1,712.894	22.45	0.7695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		181.81070	158.368	23.15	0.1697	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,043.71070	2,144.668	23.15	0.8303	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		158.03550	137.290	23.43	0.1499	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,219.93550	2,323.590	23.43	0.8501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		51.63940	45.981	26.84	0.0536	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,963.53940	4,082.281	26.84	0.9464	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		128.45530	112.098	24.13	0.1197	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,711.85530	2,820.198	24.13	0.8803	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		115.89380	100.976	24.34	0.1090	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,859.29380	2,969.077	24.34	0.8910	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,871.62530	3,747.189	22.00	0.9916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.02530	5.289	22.00	0.0084	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,218.56700	2,100.581	19.20	0.9221	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		51.96700	58.681	19.20	0.0779	0.00	0	150
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		751.22820	686.551	20.45	0.5023	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		724.02820	784.351	20.45	0.4977	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,320.29960	2,205.388	18.74	0.9118	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		65.19960	75.488	18.74	0.0882	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		147.25940	132.782	24.58	0.1231	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,162.15940	3,272.882	24.58	0.8769	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		141.06690	128.485	24.75	0.1192	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,235.96690	3,348.585	24.75	0.8808	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,962.04940	3,837.168	20.73	0.9895	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		6.94940	7.268	20.73	0.0105	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		624.21890	572.442	21.21	0.4093	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,131.11890	1,204.842	21.21	0.5907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			604.77740	554.268	21.29	0.3993	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,171.67740	1,246.668	21.29	0.6007	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,249.66570	1,163.693	19.53	0.6709	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			406.56570	446.093	19.53	0.3291	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,613.53100	2,496.611	18.06	0.9323	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			48.83100	57.611	18.06	0.0677	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			944.90560	875.702	20.30	0.5454	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			720.20560	776.702	20.30	0.4546	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			448.86040	411.705	22.31	0.3046	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			1,714.16040	1,802.705	22.31	0.6954	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,069.53050	3,943.845	19.84	0.9867	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.03050	10.245	19.84	0.0133	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,439.70950	2,324.426	18.20	0.9047	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			80.20950	90.826	18.20	0.0953	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			172.61770	158.941	25.36	0.1273	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,713.11770	3,825.341	25.36	0.8727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,291.14640	3,164.691	16.93	0.9724	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.04640	20.791	16.93	0.0276	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,281.28740	3,155.158	16.95	0.9719	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			21.18740	21.258	16.95	0.0281	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,271.42870	3,145.633	16.96	0.9714	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			21.32870	21.733	16.96	0.0286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,694.43180	2,579.276	18.07	0.9187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			68.53180	79.676	18.07	0.0813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,685.54450	2,570.516	18.08	0.9177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			69.64450	80.916	18.08	0.0823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,650.13210	2,535.619	18.13	0.9136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			67.43090	78.449	18.06	0.0803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,018.15650	11,143.795	26.97	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,136.11830	4,010.152	19.00	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.21830	10.552	19.00	0.0134	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,765.99350	2,649.851	17.97	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			60.09350	70.251	17.97	0.0735	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,703.33090	2,588.049	18.06	0.9197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,421.49350	5,536.127	26.97	0.9246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			104.04090	92.678	26.97	0.0734	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,478.14090	5,593.078	26.97	0.9266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			40.91950	35.768	26.97	0.0321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,125.01950	7,246.168	26.97	0.9679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			4.05650	3.395	26.97	0.0038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,009.29860	5,121.494	26.97	0.9079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			128.35300	114.837	26.97	0.0880	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,102.45300	5,215.237	26.97	0.9120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			121.82740	108.880	26.97	0.0841	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,195.92740	5,309.279	26.97	0.9159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			107.39350	95.727	26.97	0.0754	0.00	0	5,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,412.95750	4,529.539	26.97	0.8782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			172.49080	157.345	26.97	0.1147	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,546.59080	4,657.745	26.97	0.8853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			169.47490	152.524	26.97	0.1117	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,603.57490	4,712.924	26.97	0.8883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			135.19860	121.094	26.97	0.0921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,080.74990	4,196.359	26.31	0.8658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			189.19220	179.096	26.58	0.1291	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,213.29220	4,329.496	26.58	0.8709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			182.67930	173.107	26.83	0.1246	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,336.77930	4,453.507	26.83	0.8754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			178.85750	169.139	26.97	0.1218	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,555.93540	3,668.726	25.23	0.8421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			202.85560	191.667	26.10	0.1384	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,976.95560	4,092.067	26.10	0.8616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			199.99530	189.037	26.20	0.1364	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,024.09530	4,139.437	26.20	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			196.64990	185.959	26.31	0.1342	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,306.54550	3,417.687	24.72	0.8285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			250.82420	235.797	24.75	0.1704	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,324.92420	3,436.197	24.75	0.8296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			239.15640	225.064	25.04	0.1627	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,463.25640	3,575.464	25.04	0.8373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			231.83540	218.326	25.23	0.1579	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,799.01300	2,901.216	23.75	0.7923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			309.66360	285.962	23.80	0.2046	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,833.76360	2,936.362	23.80	0.7954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			259.93470	244.179	24.54	0.1764	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,224.03470	3,334.579	24.54	0.8236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			252.44550	237.287	24.72	0.1715	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,499.51200	2,597.962	23.32	0.7635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			359.20440	331.809	23.37	0.2330	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,533.30440	2,632.209	23.37	0.7670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.00000	328.973	23.39	0.2313	2,631,784.00	8,000	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			0.00000	2,649.373	23.39	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			314.91300	290.816	23.75	0.2077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,192.93510	2,286.818	22.86	0.7287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			374.94910	346.405	23.25	0.2418	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,449.04910	2,546.805	23.25	0.7582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			370.14630	341.949	23.28	0.2391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,474.24630	2,572.349	23.28	0.7609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			365.41200	337.562	23.32	0.2365	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,040.11430	2,131.392	22.63	0.7089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			463.97330	429.092	22.64	0.2901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,048.07330	2,139.492	22.64	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			434.48360	401.667	22.83	0.2744	0.00	0	15,100



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	17.66	Put			2,168.58360	2,262.067	22.83	0.7256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			428.83510	396.418	22.86	0.2713	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,587.74300	1,670.555	21.89	0.6388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			593.16750	550.344	21.94	0.3561	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,617.26750	1,700.744	21.94	0.6439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			590.57680	547.925	21.95	0.3548	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,624.67680	1,708.325	21.95	0.6452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			466.01430	430.992	22.63	0.2911	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,478.81140	1,559.037	21.69	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			0.00000	595.986	21.70	0.3798	9,535,769.60	16,000	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			0.00000	1,566.386	21.70	0.6202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			625.19190	580.339	21.78	0.3717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,529.29190	1,610.739	21.78	0.6283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			603.64300	560.155	21.89	0.3612	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,317.54740	1,393.570	21.38	0.5866	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			707.17620	657.278	21.40	0.4105	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,331.27620	1,407.678	21.40	0.5895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			664.87080	617.548	21.59	0.3907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,428.97080	1,507.949	21.59	0.6093	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			644.71140	598.637	21.69	0.3811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,100.77510	1,169.549	20.95	0.5366	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			755.84210	702.816	21.20	0.4326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,229.94210	1,303.216	21.20	0.5674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			732.59170	681.172	21.30	0.4221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,276.69170	1,351.572	21.30	0.5779	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			713.44740	663.170	21.38	0.4134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			0.00000	951.780	20.52	0.4794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			962.45860	897.318	20.53	0.5189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			896.55860	957.718	20.53	0.4811	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			903.90870	842.239	20.70	0.4956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			978.00870	1,042.639	20.70	0.5044	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			826.67510	769.149	20.95	0.4634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			797.24680	854.084	20.32	0.4503	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			988.71230	921.950	20.46	0.5291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			862.81230	922.350	20.46	0.4709	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			984.28940	917.801	20.47	0.5274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			868.38940	928.201	20.47	0.4726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			0.00000	901.380	20.52	0.5206	1,802,760.80	2,000	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			654.60860	705.004	20.01	0.4011	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,129.75440	1,056.168	20.12	0.5812	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			703.85440	756.568	20.12	0.4188	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,095.35400	1,023.381	20.20	0.5689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			739.45400	793.781	20.20	0.4311	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,043.14680	973.684	20.32	0.5497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			477.05730	518.142	19.56	0.3296	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,287.79680	1,207.240	19.79	0.6346	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			561.89680	607.640	19.79	0.3654	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,282.24770	1,201.920	19.80	0.6328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			566.34770	612.320	19.80	0.3672	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,180.50860	1,104.604	20.01	0.5989	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			401.31540	436.683	19.34	0.2941	6,986,936.00	16,000	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,457.38260	1,370.086	19.46	0.6864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			441.48260	480.486	19.46	0.3136	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,414.91320	1,329.234	19.54	0.6739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			469.01320	509.634	19.54	0.3261	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,402.95730	1,317.742	19.56	0.6704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			306.99250	334.902	19.15	0.2436	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,641.74170	1,546.022	19.22	0.7349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			345.84170	376.422	19.22	0.2651	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,593.93540	1,499.694	19.26	0.7232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			368.03540	400.094	19.26	0.2768	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,527.21540	1,436.284	19.34	0.7059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			182.96700	203.696	18.89	0.1680	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,954.66010	1,850.504	18.99	0.8032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			228.76010	250.904	18.99	0.1968	501,808.20	2,000	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,931.78660	1,828.177	19.01	0.7987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			235.88660	258.577	19.01	0.2013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,732.89250	1,634.502	19.15	0.7564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			74.23210	86.019	18.13	0.0864	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,519.32350	2,406.853	18.31	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			93.42350	107.253	18.31	0.1028	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,350.16720	2,240.666	18.56	0.8728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			124.26720	141.066	18.56	0.1272	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,108.86700	2,003.296	18.89	0.8320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,349.25940	1,270.131	20.13	0.5812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			891.75940	943.731	20.13	0.4188	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			540.10810	502.631	23.23	0.2790	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,772.60810	2,866.231	23.23	0.7210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,539.41240	1,451.605	19.67	0.6368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			701.91240	745.205	19.67	0.3632	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,368.06220	1,288.142	20.08	0.5870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			870.56220	921.742	20.08	0.4130	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			399.51230	374.230	24.33	0.2149	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,582.01230	3,687.830	24.33	0.7851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			949.29270	888.186	21.29	0.4462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,501.79270	1,571.785	21.29	0.5538	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			870.29990	814.125	21.59	0.4166	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,672.79990	1,747.725	21.59	0.5834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			236.90700	215.150	26.71	0.1283	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,459.40700	5,568.750	26.71	0.8717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			538.34530	500.986	23.24	0.2783	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,780.84530	2,874.586	23.24	0.7217	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	19.00	Call			449.71380	418.239	23.85	0.2378	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,252.21380	3,351.840	23.85	0.7622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,613.03710	1,519.789	19.53	0.6561	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			645.53710	683.389	19.53	0.3439	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,550.56110	1,461.814	19.65	0.6398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			693.06110	735.414	19.65	0.3602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,544.97880	1,456.701	19.66	0.6383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			697.47880	740.301	19.66	0.3617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,832.81140	1,736.606	19.69	0.6453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			833.41140	872.506	19.69	0.3547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,827.44210	1,731.404	19.70	0.6441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			838.04210	877.304	19.70	0.3559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,699.60030	1,610.284	19.97	0.6131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,791.09540	3,889.084	24.23	0.7379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,623.61930	3,491.824	17.28	0.9219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			104.21930	107.724	17.28	0.0781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2,199.68160	2,093.289	19.20	0.7230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			570.28160	599.189	19.20	0.2770	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			960.20030	1,006.184	19.97	0.3869	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,838.20070	1,741.828	19.68	0.6465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			828.80070	867.728	19.68	0.3535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			885.64160	832.526	22.58	0.3679	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,516.24160	2,598.425	22.58	0.6321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			600.49540	563.184	24.23	0.2621	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,102.83090	2,172.793	21.92	0.5420	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,283.29950	1,220.044	21.93	0.4572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,109.69950	2,179.844	21.93	0.5428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,289.57100	1,225.950	21.91	0.4589	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,095.97100	2,165.750	21.91	0.5411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,286.43090	1,222.993	21.92	0.4580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,498.08540	1,431.607	21.95	0.4823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,180.18540	2,248.007	21.95	0.5177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,494.77800	1,428.473	21.96	0.4814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,186.87800	2,254.873	21.96	0.5186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,491.47880	1,425.355	21.97	0.4806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,193.57880	2,261.755	21.97	0.5194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,601.14880	1,536.863	22.16	0.4809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,438.94880	2,509.963	22.16	0.5191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,598.00190	1,533.815	22.16	0.4802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,445.80190	2,516.915	22.16	0.5198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,594.85350	1,530.766	22.17	0.4794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,452.65350	2,523.866	22.17	0.5206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,697.03410	1,632.435	22.31	0.4798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,690.53410	2,762.135	22.31	0.5202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,693.94760	1,629.449	22.32	0.4791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,697.44760	2,769.149	22.32	0.5209	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			1,690.86780	1,626.470	22.32	0.4785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,704.36780	2,776.170	22.32	0.5215	0.00	0	0
<b>Total \$ / R Option</b>												<b>21,459,058.60</b>	<b>44,000</b>	<b>1,197,866</b>
<b>Total \$ / R</b>												<b>583,431,279.80</b>	<b>80,186</b>	<b>2,166,116</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.51370		15.63810			0.0000	155,137.00	10	700
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.79960		15.92590			0.0000	157,996.00	10	70
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.06640		16.19750			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>313,133.00</b>	<b>20</b>	<b>821</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			99,178.00330	90,676.096	19.54	0.6528	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			34,368.00330	38,306.096	19.54	0.3472	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			98,568.20740	90,096.172	19.55	0.6502	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			34,758.20740	38,726.172	19.55	0.3498	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			97,961.38410	89,518.970	19.56	0.6477	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			35,151.38410	39,148.970	19.56	0.3523	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			140,834.07100	132,011.519	19.47	0.6726	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			47,244.07100	51,051.519	19.47	0.3274	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			140,217.19620	131,415.287	19.48	0.6708	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			47,627.19620	51,455.287	19.48	0.3292	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			139,601.81820	130,845.990	19.49	0.6690	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			48,011.81820	51,885.990	19.49	0.3310	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			167,279.98560	174,772.490	21.59	0.5834	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			86,733.93800	81,132.592	21.60	0.4154	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			167,983.93800	175,492.592	21.60	0.5846	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			87,332.10480	81,693.470	21.57	0.4177	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			166,582.10480	174,053.470	21.57	0.5823	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			87,029.98560	81,412.490	21.59	0.4166	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>313,133.00</b>	<b>20</b>	<b>821</b>
£ / R	On	08/09/2016	Foreign Exchange Future			21.97710		22.04080			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.02590		22.08990			0.0000	3,259,833.20	148	62,570
£ / R	On	19/12/2016	Foreign Exchange Future			22.45100		22.51600			0.0000	0.00	0	100
£ / R	On	13/03/2017	Foreign Exchange Future			22.85590		22.92490			0.0000	0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future			23.07010		23.14160			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.34010		23.41480			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.52920		23.60130			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>3,259,833.20</b>	<b>148</b>	<b>72,839</b>
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,502.43320	1,411.117	23.44	0.6461	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			661.63320	634.017	23.44	0.3539	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			963.65910	878.381	23.71	0.4798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,977.74150	4,007.660	25.84	0.8923	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,172.85910	1,151.281	23.71	0.5202	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			959.43520	874.259	23.72	0.4783	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,178.63520	1,157.159	23.72	0.5217	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			955.22590	870.153	23.72	0.4767	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,184.42590	1,163.053	23.72	0.5233	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			168.54150	134.760	25.84	0.1077	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,019.95110	1,928.100	22.80	0.7480	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			440.05110	412.200	22.80	0.2520	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			923.66660	840.503	23.30	0.4529	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,333.76660	1,314.603	23.30	0.5471	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			747.48290	670.590	23.58	0.3845	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,472.46970	3,493.948	25.17	0.8436	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,647.58290	1,634.690	23.58	0.6155	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			744.20370	667.450	23.59	0.3831	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,654.30370	1,641.550	23.59	0.6169	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			740.94110	664.328	23.59	0.3818	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,661.04110	1,648.428	23.59	0.6182	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			262.36970	219.848	25.17	0.1564	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,368.45130	1,285.722	21.36	0.5098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,482.45130	1,464.722	21.36	0.4902	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,364.27250	1,281.616	21.36	0.5086	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,488.27250	1,470.616	21.36	0.4914	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,360.09840	1,277.529	21.37	0.5075	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			864.76730	841.087	20.71	0.3467	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,780.93410	4,806.519	24.13	0.8337	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,447.06050	5,371.100	21.69	0.9656	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			61.06050	50.100	21.69	0.0344	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,230.73470	4,143.331	19.66	0.9307	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			124.73470	102.331	19.66	0.0693	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,970.76730	1,882.087	20.71	0.6533	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,494.09840	1,476.529	21.37	0.4925	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,217.26360	1,137.737	21.58	0.4673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,711.26360	1,696.737	21.58	0.5327	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			775.24400	711.544	22.55	0.3263	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,719.24400	2,720.544	22.55	0.6737	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			356.93410	317.519	24.13	0.1663	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,366.25270	1,289.016	21.19	0.4536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,181.35270	2,173.116	21.19	0.5464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,362.77630	1,285.610	21.20	0.4527	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,187.87630	2,179.710	21.20	0.5473	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,359.30050	1,282.220	21.20	0.4518	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,194.40050	2,186.320	21.20	0.5482	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,488.40790	1,410.947	21.06	0.4600	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,326.80790	2,320.847	21.06	0.5400	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			605.20000	679.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			615.20000	689.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			625.20000	699.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,805.89210	1,735.393	20.66	0.4468	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,344.59210	3,346.193	20.66	0.5532	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,802.86970	1,732.430	20.67	0.4462	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,351.56970	3,353.230	20.67	0.5538	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,799.86450	1,729.485	20.67	0.4456	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,358.56450	3,360.285	20.67	0.5544	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>42,832</b>
<b>Total £ / R</b>												<b>3,259,833.20</b>	<b>148</b>	<b>115,671</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14701		0.14810			0.0000	0.00	0	1,409
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15028		0.15140			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15345		0.15461			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15721		0.15843			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,718</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,811.79840	3,702.685	21.00	0.9970	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.29840	1.485	21.00	0.0030	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,814.87200	2,706.726	17.80	0.9884	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			4.37200	5.526	17.80	0.0116	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,851.84700	1,750.475	17.57	0.9207	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			41.34700	49.275	17.57	0.0793	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,859.70020	25,971.600	27.57	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,859.70010	26,971.600	27.57	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,859.70010	27,971.600	27.57	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,857.46020	1,763.683	18.73	0.7418	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			396.36020	419.083	18.73	0.2582	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,300.80240	1,228.849	20.11	0.5862	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			839.70240	884.249	20.11	0.4138	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			919.13580	862.235	21.58	0.4475	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,458.03580	1,517.635	21.58	0.5525	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,460.87080	1,512.960	21.56	0.4891	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			994.64080	939.828	22.81	0.4105	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,152.04080	2,218.428	22.81	0.5895	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,715.83830	1,633.972	20.16	0.6305	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			873.23830	912.572	20.16	0.3695	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,303.47080	1,234.360	21.56	0.5109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,718</b>
€ / R	On	30/06/2016	Foreign Exchange Future			17.15390		17.25160			0.0000	0.00	0	99
€ / R	On	19/09/2016	Foreign Exchange Future			17.48420		17.58420			0.0000	138,824,548.00	7,940	59,165
€ / R	On	19/12/2016	Foreign Exchange Future			17.86790		17.96980			0.0000	10,738,607.90	601	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			18.23360		18.34010			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.67220		18.78250			0.0000	501,722,014.00	26,870	90,726
€ / R	On	18/09/2017	Foreign Exchange Future			18.76410		18.87100			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>651,285,169.90</b>	<b>35,411</b>	<b>170,157</b>
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			141.88950	104.254	22.06	0.2369	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			620.28950	680.354	22.06	0.7631	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,056.22310	984.345	20.32	0.6261	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			472.02310	500.145	20.32	0.3739	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,695.03770	2,598.585	20.88	0.9360	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			50.83770	54.385	20.88	0.0640	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,685.67790	2,589.246	20.87	0.9353	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			51.47790	55.046	20.87	0.0647	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,676.32510	2,579.915	20.85	0.9346	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			52.12510	55.715	20.85	0.0654	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			588.71810	615.419	19.90	0.3369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,953.85030	1,869.555	19.71	0.7512	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,620.46060	1,542.542	19.84	0.6784	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			550.66060	574.642	19.84	0.3216	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			584.84170	611.128	19.89	0.3354	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			236.33080	222.546	24.92	0.1465	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,166.53080	4,254.646	24.92	0.8535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,558.51810	1,483.319	19.90	0.6631	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,552.41510	1,477.623	19.90	0.6615	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			592.61510	619.723	19.90	0.3385	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			348.35450	324.459	23.54	0.2068	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,178.55450	3,256.559	23.54	0.7932	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,564.64170	1,489.028	19.89	0.6646	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			384.05030	401.655	19.71	0.2488	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,540.81300	1,587.354	21.06	0.5205	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,178.28490	1,118.071	21.05	0.4818	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,528.18490	1,574.471	21.05	0.5182	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,174.59320	1,114.507	21.06	0.4807	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,534.49320	1,580.907	21.06	0.5193	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,170.91300	1,110.954	21.06	0.4795	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,422.37960	1,357.506	21.21	0.4904	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,839.87960	1,885.306	21.21	0.5096	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,429.55310	1,364.473	21.19	0.4923	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,827.05310	1,872.273	21.19	0.5077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,425.95780	1,360.988	21.20	0.4913	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,833.45780	1,878.788	21.20	0.5087	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,565.40580	1,510.561	21.57	0.4875	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,164.40580	2,216.461	21.57	0.5125	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,561.97260	1,507.214	21.58	0.4866	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,170.97260	2,223.114	21.58	0.5134	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,568.85560	1,513.924	21.56	0.4883	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,157.85560	2,209.824	21.56	0.5117	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>651,285,169.90</b>	<b>35,411</b>	<b>176,779</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			11.46430		11.46940			0.0000	0.00	0	7,410
AUS / R	On	19/12/2016	Foreign Exchange Future			11.64040		11.64580			0.0000	209,527.20	18	1,301
AUS / R	On	13/03/2017	Foreign Exchange Future			11.80650		11.81400			0.0000	0.00	0	4,735
AUS / R	On	19/06/2017	Foreign Exchange Future			12.00590		12.01510			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			12.00980		12.01820			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>209,527.20</b>	<b>18</b>	<b>13,446</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			35.38820	34.223	16.41	0.0763	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,295.43820	1,289.155	16.38	0.9224	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			36.03820	34.855	16.38	0.0776	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,314.15020	1,307.902	16.44	0.9250	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			34.75020	33.602	16.44	0.0750	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,304.78820	1,298.523	16.41	0.9237	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,136.19160	1,127.418	15.69	0.7971	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			160.39160	157.018	15.69	0.2029	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,128.40200	1,119.605	15.68	0.7948	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			162.60200	159.205	15.68	0.2052	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,144.00420	1,135.255	15.70	0.7993	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			158.20420	154.855	15.70	0.2007	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			602.18300	590.651	16.18	0.4932	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			738.18300	734.151	16.18	0.5068	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			598.20000	586.690	16.19	0.4909	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			744.20000	740.190	16.19	0.5091	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			606.18930	594.636	16.17	0.4956	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			732.18930	728.136	16.17	0.5044	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			819.28340	815.771	16.47	0.4758	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			780.24330	767.551	16.48	0.5222	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			825.14330	821.651	16.48	0.4778	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			776.12300	763.446	16.48	0.5202	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			831.02300	827.546	16.48	0.4798	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			784.38340	771.671	16.47	0.5242	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			853.64320	843.032	17.03	0.5105	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,005.44320	1,003.232	17.03	0.4895	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			849.65910	839.072	17.04	0.5088	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,011.45910	1,009.272	17.04	0.4912	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			845.69720	835.123	17.05	0.5071	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,017.49720	1,015.323	17.05	0.4929	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>209,527.20</b>	<b>18</b>	<b>13,446</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.02300		12.16680			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.24760		12.39330			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.45830		12.60880			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			313.51120	257.803	16.51	0.3808	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			526.71120	614.803	16.51	0.6192	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			309.90130	254.694	16.52	0.3773	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			533.10130	621.694	16.52	0.6227	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			306.32720	251.620	16.54	0.3739	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			539.52720	628.620	16.54	0.6261	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			517.31260	454.925	16.56	0.4471	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			654.01260	737.325	16.56	0.5529	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			525.22080	462.063	16.53	0.4522	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			641.92080	724.463	16.53	0.5478	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			521.25330	458.480	16.54	0.4496	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			647.95330	730.880	16.54	0.5504	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			671.94900	601.183	16.85	0.4697	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			793.14900	872.883	16.85	0.5303	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			668.01390	597.568	16.87	0.4676	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			799.21390	879.268	16.87	0.5324	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			664.10010	593.973	16.88	0.4656	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			805.30010	885.673	16.88	0.5344	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			16.20130		16.31300			0.0000	421,233.80	26	6,353
CHF / R	On	19/12/2016	Foreign Exchange Future			16.58780		16.70210			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.95820		17.07570			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>421,233.80</b>	<b>26</b>	<b>6,353</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			578.59890	493.469	20.10	0.4269	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			865.59890	892.169	20.10	0.5731	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			574.87700	490.057	20.11	0.4247	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			871.87700	898.757	20.11	0.5753	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			571.17620	486.670	20.13	0.4225	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			878.17620	905.370	20.13	0.5775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			1,010.25330	919.652	20.53	0.5110	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,008.15330	1,031.852	20.53	0.4890	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			1,018.77700	927.675	20.51	0.5142	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			996.67700	1,019.875	20.51	0.4858	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,014.50480	923.655	20.52	0.5126	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,002.40480	1,025.855	20.52	0.4874	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,277.49170	1,188.027	21.28	0.5223	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,271.79170	1,299.827	21.28	0.4777	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,285.67250	1,195.915	21.27	0.5248	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,259.97250	1,287.715	21.27	0.4752	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,281.57570	1,191.968	21.28	0.5235	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,265.87570	1,293.768	21.28	0.4765	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>421,233.80</b>	<b>26</b>	<b>6,353</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34460		2.36020			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.37630		2.39220			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.40340		2.41980			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			580.74440	518.431	19.47	0.3481	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,478.74440	1,572.430	19.47	0.6519	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			550.92210	490.884	19.53	0.3338	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,548.92210	1,644.884	19.53	0.6662	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			522.46600	464.658	19.60	0.3199	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,620.46600	1,718.658	19.60	0.6801	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,658.86400	1,741.270	19.47	0.5594	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,043.55570	969.646	19.52	0.4294	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,721.55570	1,806.646	19.52	0.5706	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,007.33690	936.116	19.58	0.4184	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,785.33690	1,873.116	19.58	0.5816	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,080.86400	1,004.270	19.47	0.4406	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,063.29600	2,141.669	19.92	0.5479	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,324.20160	1,240.203	19.95	0.4430	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,126.20160	2,206.203	19.95	0.5570	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,399.28860	1,312.007	19.89	0.4612	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,001.28860	2,078.007	19.89	0.5388	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,361.29600	1,275.669	19.92	0.4521	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			2.35880		2.37240			0.0000	0.00	0	55
DKK / R	On	19/12/2016	Foreign Exchange Future			2.41230		2.42600			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call		921.91940	824.159	20.02	0.4695	0.00	0	0	
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put		1,097.91940	1,136.159	20.02	0.5305	0.00	0	0	
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call		878.65590	783.705	20.06	0.4535	0.00	0	0	
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put		1,154.65590	1,195.705	20.06	0.5465	0.00	0	0	
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call		836.93310	744.809	20.09	0.4377	0.00	0	0	
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put		1,212.93310	1,256.809	20.09	0.5623	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call		1,248.34070	1,150.972	20.40	0.4646	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put		1,688.34070	1,727.972	20.40	0.5354	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call		1,208.91320	1,113.352	20.44	0.4538	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put		1,748.91320	1,790.352	20.44	0.5462	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call		1,170.51910	1,076.785	20.48	0.4431	0.00	0	0	
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put		1,810.51910	1,853.785	20.48	0.5569	0.00	0	0	
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.00040	2.01700			0.0000	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.03770	2.05470			0.0000	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.07180	2.08940			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	2.14	Put		1,647.69410	1,763.919	21.24	0.7140	0.00	0	0	
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call		466.69030	412.217	21.00	0.3137	0.00	0	0	
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put		1,496.69030	1,608.217	21.00	0.6863	0.00	0	0	
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call		441.53600	389.453	21.12	0.2996	0.00	0	0	
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put		1,571.53600	1,685.453	21.12	0.7004	0.00	0	0	
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call		417.69410	367.919	21.24	0.2860	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call		928.88120	858.286	20.68	0.4233	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put		1,581.88120	1,681.286	20.68	0.5767	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call		895.39480	827.134	20.76	0.4115	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put		1,648.39480	1,750.134	20.76	0.5885	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call		863.06170	797.089	20.85	0.3999	0.00	0	0	
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put		1,716.06170	1,820.089	20.85	0.6001	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call		1,252.42090	1,166.931	20.52	0.4622	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put		1,758.42090	1,848.931	20.52	0.5378	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call		1,217.02060	1,132.906	20.58	0.4521	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put		1,823.02060	1,914.906	20.58	0.5479	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call		1,182.62050	1,101.079	20.67	0.4423	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put		1,888.62050	1,983.080	20.67	0.5577	0.00	0	0	
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	19/09/2016	Foreign Exchange Future			0.15020		0.15160			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14990		0.15170			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15110		0.15140			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			0.04850		0.05200			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04720		0.04960			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04660		0.04920			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			10.86570		10.90240			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.02160		11.05850			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.16900		11.20740			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,469.57700	1,432.390	17.90	0.9400	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			27.17700	26.690	17.90	0.0600	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,460.07660	1,422.887	17.87	0.9390	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			27.67660	27.187	17.87	0.0610	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,450.58550	1,413.392	17.83	0.9379	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			28.18550	27.692	17.83	0.0621	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			634.15950	603.965	16.46	0.5762	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			425.65950	432.365	16.46	0.4238	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			628.89520	598.786	16.46	0.5731	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			430.39520	437.186	16.46	0.4269	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			623.66190	593.636	16.46	0.5700	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			435.16190	442.036	16.46	0.4300	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			621.70260	626.024	17.26	0.4538	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			724.37800	690.373	17.26	0.5438	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			626.97800	631.373	17.26	0.4562	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			733.85130	699.704	17.25	0.5486	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			616.45130	620.704	17.25	0.4514	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			729.10260	695.024	17.26	0.5462	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			1.39640		1.40580			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41220		1.42150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42380		1.43380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			142.00000	236.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			58.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	36.000		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			42.00000	136.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			115.00000	22.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			15.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	78.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			215.00000	122.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			138.00000	38.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			38.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	62.000		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			62.00000	162.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12700		1.12440			0.0000	0.00	0	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13090		1.12830			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13490		1.13230			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
RAIN	On	19/09/2016	Foreign Exchange Future			27,321.26000		27,493.64000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,840.30000		28,015.91000			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			11.44010		11.52070			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.63610		11.71650			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			360.52810	420.713	21.44	0.4654	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			459.82810	600.613	21.44	0.5346	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			356.47290	416.508	21.44	0.4623	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			465.77290	606.408	21.44	0.5377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			352.45570	412.335	21.44	0.4592	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			471.75570	612.235	21.44	0.5408	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			536.60120	495.454	17.29	0.4769	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			630.10120	669.354	17.29	0.5231	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			532.51540	491.544	17.30	0.4742	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			636.01540	675.444	17.30	0.5258	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			528.45310	487.659	17.31	0.4715	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			641.95310	681.559	17.31	0.5285	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			5.18840		5.20980			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.17740		5.19910			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			134.80440	123.689	15.07	0.4352	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			195.00440	205.289	15.07	0.5648	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			143.16790	131.608	15.04	0.4544	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			183.36790	193.208	15.04	0.5456	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			138.93850	127.601	15.05	0.4448	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			189.13850	199.201	15.05	0.5552	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			187.01120	176.302	15.28	0.4435	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			277.91120	288.902	15.28	0.5565	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			183.10590	172.505	15.29	0.4368	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			284.00590	295.105	15.29	0.5632	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			179.26640	168.773	15.30	0.4301	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			290.16640	301.373	15.30	0.5699	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			1.34480		1.36290			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.30660		1.31460			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.26020		1.26960			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,217,461,118.30</b>	<b>71,809</b>	<b>1,257,315</b>
<b>Total Options</b>												<b>21,459,058.60</b>	<b>44,000</b>	<b>1,247,320</b>
<b>Grand Total:</b>												<b>1,238,920,176.90</b>	<b>115,809</b>	<b>2,504,635</b>