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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/06/2016 Foreign Exchange Future			14.71820		14.81580			0.0000	13,437,716.60	913	0
\$ / R On 01/07/2016 Foreign Exchange Future			14.64050		14.81590			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.64050		14.82370			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.64940		14.83790			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.65840		14.84810			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.68820		14.88220			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.69120		14.88570			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.69410		14.88910			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.69710		14.89250			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.70010		14.89590			0.0000	7,732,252.60	526	1,421
\$ / R On 05/08/2016 Foreign Exchange Future			14.72100		14.91820			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.73880		14.93650			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.75070		14.94860			0.0000	0.00	0	646
\$ / R On 16/08/2016 Foreign Exchange Future			14.75360		14.95160			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.75660		14.95470			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.75960		14.95770			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.77440		14.97290			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.78330		14.98200			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.79220		14.99110			0.0000	0.00	0	3,367
\$ / R On 06/09/2016 Foreign Exchange Future			14.81600		15.01540			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.82200		15.02150			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	09/09/2016	Foreign Exchange Future			14.82490		15.02450			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.83680		15.03670			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.84280		15.04270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.85470		15.05490			0.0000	922,744,254.60	62,118	652,926
\$ / R	On	27/09/2016	Foreign Exchange Future			14.87850		15.07920			0.0000	14,878,500.00	1,000	500
\$ / R	On	28/09/2016	Foreign Exchange Future			14.88150		15.08230			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.88750		15.08830			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.92960		15.13160			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.96600		15.16890			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.96900		15.17200			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.00240		15.20620			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.03270		15.23730			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.06600		15.27140			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.11450		15.32120			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.12970		15.33670			0.0000	310,158,850.00	20,500	101,076
\$ / R	On	13/03/2017	Foreign Exchange Future			15.38620		15.59660			0.0000	6,308,342.00	410	25,445
\$ / R	On	19/06/2017	Foreign Exchange Future			15.68840		15.90210			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.76960		15.97710			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.80820		16.01410			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.84680		16.05110			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.88540		16.08800			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,275,259,915.80</b>	<b>85,467</b>	<b>949,908</b>
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			527.90870	428.200	23.25	1.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			2.10870	0.000	23.25	0.0000	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			1.99620	0.054	40.61	0.0006	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			866.09620	1,039.554	40.61	0.9994	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			1.05050	0.038	45.25	0.0004	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			1,035.15050	1,209.538	45.25	0.9996	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Call			157.13550	73.729	20.25	0.3280	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.80	Put			133.43550	233.230	20.25	0.6720	0.00	0	3,000
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Call			49.87170	19.595	23.38	0.1037	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	15.16	Put			386.17170	539.095	23.38	0.8963	0.00	0	4,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			354.70490	218.473	20.12	0.6632	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			31.00490	77.973	20.12	0.3368	0.00	0	22,600
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			278.33580	153.256	19.34	0.5532	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			54.63580	112.756	19.34	0.4468	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			157.84250	87.464	20.49	0.2683	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			319.94250	438.064	20.49	0.7317	0.00	0	4,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			144.92490	78.589	20.60	0.2464	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			347.02490	469.189	20.60	0.7536	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			47.17120	18.359	21.97	0.0719	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			749.27120	908.959	21.97	0.9281	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			641.43540	463.875	18.60	0.8044	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			43.53540	54.475	18.60	0.1956	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			339.73590	221.039	19.46	0.5297	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	12/07/2016	Foreign Exchange Option	14.62	Put			121.83590	191.639	19.46	0.4703	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			266.04520	168.222	20.17	0.4022	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			237.94520	329.822	20.17	0.5978	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			221.18200	149.187	21.19	0.2979	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			488.98200	610.987	21.19	0.7021	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			20.35690	9.847	23.62	0.0283	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,734.65690	1,918.647	23.62	0.9717	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			2.01550	2.829	32.06	0.0071	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,306.31550	3,501.629	32.06	0.9929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			6.07700	4.151	27.29	0.0113	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,566.97700	2,760.051	27.29	0.9887	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,089.49490	2,894.545	27.34	0.9986	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.39490	0.445	27.34	0.0014	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,402.34190	1,216.469	20.58	0.9385	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			13.24190	22.369	20.58	0.0615	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			10.05630	5.544	25.73	0.0155	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,250.95630	2,441.444	25.73	0.9845	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			402.77950	297.334	20.71	0.4723	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			290.27950	380.234	20.71	0.5277	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			94.10520	57.462	22.84	0.1256	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,058.20520	1,217.362	22.84	0.8744	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			358.69210	270.043	21.16	0.4016	2,700,429.00	10,000	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			440.49210	549.043	21.16	0.5984	2,745,214.50	5,000	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			319.31440	237.829	21.36	0.3649	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			501.11440	616.829	21.36	0.6351	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,243.85460	2,048.491	22.35	0.9773	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			7.35460	9.691	22.35	0.0227	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			222.71300	162.835	21.97	0.2560	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			806.21300	944.035	21.97	0.7440	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			70.79060	46.577	23.64	0.0849	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,732.19060	1,905.877	23.64	0.9151	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			181.33340	131.666	22.35	0.2055	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,039.73340	1,188.066	22.35	0.7945	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			30.41650	18.261	24.57	0.0361	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,465.71650	2,651.661	24.57	0.9639	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			180.61400	131.371	22.41	0.2030	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,065.91400	1,214.771	22.41	0.7970	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			154.61500	111.286	22.72	0.1748	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,206.91500	1,361.686	22.72	0.8252	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			128.29280	92.123	23.09	0.1426	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,465.39280	1,627.723	23.09	0.8574	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			33.77260	22.073	25.11	0.0388	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,751.77260	2,938.773	25.11	0.9612	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			26.60220	17.151	25.43	0.0308	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,974.60220	3,163.851	25.43	0.9692	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,184.33850	2,987.243	24.23	0.9918	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		2.33850	3.943	24.23	0.0082	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,534.68660	1,345.760	19.38	0.8895	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		52.68660	62.459	19.38	0.1105	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		441.35470	349.810	20.86	0.4081	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		590.25470	697.610	20.86	0.5919	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		45.94730	32.450	25.07	0.0503	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,830.54730	3,016.450	25.07	0.9497	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,578.62500	1,393.002	19.21	0.8777	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		63.22500	77.002	19.21	0.1223	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,402.80810	1,226.553	19.30	0.8369	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		87.40810	110.553	19.30	0.1631	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		48.50250	34.320	24.98	0.0530	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,773.10250	2,958.320	24.98	0.9470	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,344.17200	1,173.272	19.38	0.8162	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		102.67200	131.272	19.38	0.1838	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		76.98880	56.007	24.35	0.0813	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,355.48880	2,534.007	24.35	0.9187	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		559.17050	457.896	20.62	0.4667	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		534.67050	632.996	20.62	0.5333	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		159.36270	121.563	23.18	0.1596	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		1,634.86270	1,796.663	23.18	0.8404	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		51.24010	36.947	25.11	0.0552	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,826.74010	3,012.047	25.11	0.9448	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,591.58690	1,407.423	19.29	0.8734	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		67.08690	82.523	19.29	0.1266	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		600.66840	496.420	20.47	0.4858	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		513.96840	609.620	20.47	0.5142	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		26.61780	16.619	25.64	0.0263	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,699.91780	3,889.819	25.64	0.9737	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,803.95660	1,620.749	19.68	0.8975	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		51.25660	67.949	19.68	0.1025	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,794.85300	1,611.769	19.66	0.8962	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		52.15300	68.969	19.66	0.1038	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,785.76120	1,602.803	19.65	0.8949	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		53.06120	70.003	19.65	0.1051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,864.82300	1,677.911	19.37	0.9043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		49.92300	63.211	19.37	0.0957	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,818.73340	1,632.504	19.27	0.8982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		53.83340	67.804	19.27	0.1018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,809.54660	1,623.457	19.25	0.8969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		54.64660	68.757	19.25	0.1031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,800.37050	1,614.423	19.23	0.8956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		55.47050	69.723	19.23	0.1044	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,575.05350	1,400.523	19.24	0.8535	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		80.15350	105.823	19.24	0.1465	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		1,473.39940	1,303.051	19.28	0.8295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			98.49940	128.351	19.28	0.1705	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,456.74010	1,287.124	19.29	0.8253	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			101.84010	132.424	19.29	0.1747	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,390.95180	1,224.369	19.32	0.8080	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			116.05180	149.669	19.32	0.1920	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			1,217.52660	1,060.050	19.41	0.7561	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			162.62660	205.350	19.41	0.2439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,070.24570	923.694	19.56	0.7038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			215.34570	268.994	19.56	0.2962	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			873.57440	743.972	19.89	0.6197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			318.67440	389.272	19.89	0.3803	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			814.53480	690.087	20.00	0.5912	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			359.63480	435.387	20.00	0.4088	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			803.08380	679.667	20.03	0.5855	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			368.18380	444.967	20.03	0.4145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			758.46610	639.176	20.12	0.5627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			403.56610	484.476	20.12	0.4373	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			747.60720	629.346	20.14	0.5570	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			412.70720	494.646	20.14	0.4430	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			726.24240	610.037	20.18	0.5457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			431.34240	515.337	20.18	0.4543	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			607.78380	505.771	20.52	0.4791	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			552.88380	651.071	20.52	0.5209	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			484.80920	398.524	21.00	0.4017	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			729.90920	843.824	21.00	0.5983	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			415.87790	338.926	21.32	0.3545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			860.97790	984.226	21.32	0.6455	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			384.88520	312.332	21.48	0.3325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			929.98520	1,057.632	21.48	0.6675	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			356.05220	288.079	21.66	0.3116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,001.15220	1,133.379	21.66	0.6884	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			314.26590	253.039	21.94	0.2803	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,119.36590	1,258.339	21.94	0.7197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			281.80720	225.848	22.18	0.2551	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,226.90720	1,371.148	22.18	0.7449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			275.29280	220.412	22.24	0.2500	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,250.39280	1,395.712	22.24	0.7500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			228.28890	181.409	22.66	0.2120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,443.38890	1,596.709	22.66	0.7880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			212.81910	168.617	22.81	0.1992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,517.91910	1,673.916	22.81	0.8008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			207.90330	164.436	22.86	0.1950	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,543.00330	1,699.736	22.86	0.8050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			189.37220	148.722	23.04	0.1790	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,644.47220	1,804.022	23.04	0.8210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			170.80280	133.396	23.23	0.1630	0.00	0	635

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,755.90280	1,918.696	23.23	0.8370	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			168.08570	131.184	23.26	0.1606	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,773.18570	1,936.484	23.26	0.8394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			162.78340	126.873	23.32	0.1560	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,807.88340	1,972.173	23.32	0.8440	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			143.21450	111.020	23.56	0.1389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,948.31450	2,116.320	23.56	0.8611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			128.06300	98.822	23.77	0.1254	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,073.16300	2,244.122	23.77	0.8746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			86.21000	65.507	24.53	0.0868	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,531.31000	2,710.807	24.53	0.9132	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			73.75200	55.719	24.83	0.0749	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,718.85200	2,901.018	24.83	0.9251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			24.47980	14.360	27.75	0.0209	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,519.57980	4,709.660	27.75	0.9791	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			802.30820	684.205	20.10	0.5707	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			413.10820	495.705	20.10	0.4293	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,666.81820	1,492.243	19.37	0.8557	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			84.51820	110.743	19.37	0.1443	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			61.71660	48.182	25.62	0.0617	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,229.41660	3,416.682	25.62	0.9383	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			55.14970	43.441	25.90	0.0559	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,382.84970	3,571.941	25.90	0.9441	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,287.79680	3,089.242	21.62	0.9866	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.49680	7.742	21.62	0.0134	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			538.48300	451.243	21.06	0.4185	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			750.18300	863.743	21.06	0.5815	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			468.57560	393.534	21.58	0.3561	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,026.97560	1,153.934	21.58	0.6439	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			78.02780	68.344	26.45	0.0723	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,759.12780	3,952.344	26.45	0.9277	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,377.97330	3,176.833	20.23	0.9832	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.07330	10.833	20.23	0.0168	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,778.78770	1,610.304	19.24	0.8406	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			109.88770	144.304	19.24	0.1594	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			80.87190	70.701	26.28	0.0748	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,681.97190	3,874.701	26.28	0.9252	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			763.06310	658.929	20.58	0.5029	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			651.06310	749.929	20.58	0.4971	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			397.89070	334.971	22.19	0.2977	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,365.89070	1,505.971	22.19	0.7023	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,996.42360	1,822.361	19.21	0.8784	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			74.42360	103.361	19.21	0.1216	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			399.80420	339.157	22.35	0.2894	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,493.60420	1,636.757	22.35	0.7106	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			386.28940	327.523	22.45	0.2811	0.00	0	8,695

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	Put			1,540.08940	1,685.123	22.45	0.7189	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			862.83370	752.222	20.37	0.5357	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			606.63370	699.822	20.37	0.4643	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			639.22140	552.405	21.27	0.4148	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,001.92140	1,119.705	21.27	0.5852	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			284.42090	240.227	23.43	0.2086	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,137.12090	2,297.527	23.43	0.7914	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,070.30140	1,890.116	18.78	0.8722	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			93.00140	117.416	18.78	0.1278	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			105.47740	96.618	27.05	0.0859	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,234.07740	4,430.618	27.05	0.9141	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,487.00490	3,279.451	18.92	0.9807	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.60490	13.451	18.92	0.0193	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,912.48320	1,739.029	18.90	0.8324	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			141.08320	173.029	18.90	0.1676	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,724.06260	2,524.117	17.74	0.9395	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			42.86260	49.617	17.74	0.0605	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,714.82030	2,515.047	17.75	0.9385	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			43.62030	50.547	17.75	0.0615	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,705.58830	2,505.991	17.76	0.9376	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			44.38830	51.491	17.76	0.0624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,120.74040	1,943.803	18.90	0.8483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			134.04040	164.103	18.90	0.1517	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,619.27340	1,461.029	19.27	0.7431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			282.57340	331.328	19.27	0.2569	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,162.06300	1,984.097	18.87	0.8554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			112.32630	139.734	18.83	0.1338	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,170.37570	1,992.205	18.87	0.8567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			123.67570	152.505	18.87	0.1433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,961.04520	6,156.542	27.26	0.9572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			55.72980	44.572	27.26	0.0415	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,019.02980	6,214.872	27.26	0.9585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,548.83300	3,345.310	18.40	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.13300	15.610	18.40	0.0211	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,229.02630	2,049.434	18.83	0.8662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,538.04630	5,730.708	27.26	0.9460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			70.51590	56.871	27.26	0.0513	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,633.81590	5,827.171	27.26	0.9487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.50430	1.070	27.26	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,604.80430	11,811.370	27.26	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			57.74520	46.242	27.26	0.0428	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,931.21060	5,118.676	27.26	0.9251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			99.66740	81.389	27.26	0.0698	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,062.96740	5,251.689	27.26	0.9302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			19.63640	15.153	27.26	0.0159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,692.93640	7,895.453	27.26	0.9841	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	20.80	Call			74.74630	60.408	27.26	0.0540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,604.63630	4,788.641	27.26	0.9109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			121.45710	99.903	27.26	0.0831	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,734.75710	4,920.203	27.26	0.9169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			66.50950	53.528	27.26	0.0486	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,729.80950	5,923.828	27.26	0.9514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			107.91060	88.376	27.26	0.0749	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,078.08920	4,267.231	27.16	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			139.60790	115.425	27.26	0.0939	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,502.90790	4,685.725	27.26	0.9061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			96.31570	78.555	27.26	0.0677	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,119.61570	5,308.855	27.26	0.9323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			131.33630	108.341	27.26	0.0891	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,821.64890	4,008.929	26.59	0.8751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			177.28280	157.709	26.63	0.1242	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,840.58280	4,028.009	26.63	0.8758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			112.89830	92.614	27.26	0.0780	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,856.19830	5,042.914	27.26	0.9220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			164.78920	146.931	27.16	0.1153	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,287.04050	3,469.477	25.39	0.8505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			210.90890	186.731	25.48	0.1475	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,324.20890	3,507.031	25.48	0.8525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			135.79090	112.154	27.26	0.0917	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,549.09090	4,732.454	27.26	0.9083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			178.34890	158.629	26.59	0.1249	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,964.49790	3,143.197	24.66	0.8318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			237.79930	209.959	24.74	0.1659	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,001.09930	3,180.259	24.74	0.8341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			169.60460	151.084	26.95	0.1187	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,982.90460	4,171.384	26.95	0.8813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			213.74050	189.177	25.39	0.1495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,638.04850	2,805.959	23.96	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			247.52750	217.421	24.53	0.1717	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,910.82750	3,087.721	24.53	0.8283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			183.28620	162.890	26.40	0.1284	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,736.58620	3,923.190	26.40	0.8716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			241.19790	212.897	24.66	0.1682	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,473.98560	2,638.527	23.71	0.7919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			309.25760	266.983	23.72	0.2073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,482.55760	2,647.283	23.72	0.7927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			236.12810	208.514	24.78	0.1648	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,019.42810	3,198.814	24.78	0.8352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			284.74850	245.659	23.96	0.1926	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,982.81970	2,134.992	22.92	0.7351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			401.83200	347.939	22.97	0.2606	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,015.13200	2,168.239	22.97	0.7394	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			244.23020	215.141	24.59	0.1699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,937.53020	3,115.441	24.59	0.8301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			310.68560	268.227	23.71	0.2081	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,863.08600	2,011.618	22.72	0.7184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			437.69720	379.478	22.73	0.2804	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			1,870.99720	2,019.778	22.73	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			288.67510	249.075	23.92	0.1950	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,611.97510	2,779.375	23.92	0.8050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			409.51970	354.692	22.92	0.2649	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,684.12270	1,826.746	22.41	0.6909	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			486.23020	422.302	22.44	0.3066	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,699.53020	1,842.602	22.44	0.6934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			399.93280	346.271	22.99	0.2595	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,023.23280	2,176.571	22.99	0.7405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			439.78600	381.318	22.72	0.2816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,436.97840	1,571.073	21.96	0.6473	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			521.82870	454.452	22.24	0.3257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,585.12870	1,724.752	22.24	0.6743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			425.37450	368.630	22.81	0.2737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,918.67450	2,068.930	22.81	0.7263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			490.82270	426.446	22.41	0.3091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,191.05540	1,314.156	21.45	0.5957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			674.52950	590.959	21.47	0.4027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,197.82950	1,321.259	21.47	0.5973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			454.72330	394.481	22.63	0.2897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,808.02330	1,954.781	22.63	0.7103	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			573.67840	500.773	21.96	0.3527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,079.02660	1,195.692	21.21	0.5685	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			694.12950	608.559	21.38	0.4122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,157.42950	1,278.859	21.38	0.5878	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			504.87890	439.135	22.33	0.3167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,638.17890	1,779.435	22.33	0.6833	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			677.75540	593.857	21.45	0.4043	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			905.62300	1,011.879	20.83	0.5209	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			802.67100	705.542	20.96	0.4617	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			965.97100	1,075.842	20.96	0.5383	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			630.95240	551.915	21.67	0.3815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,294.25240	1,422.215	21.67	0.6185	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			735.72660	645.392	21.21	0.4315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			684.77790	775.144	20.34	0.4477	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			927.92820	818.973	20.57	0.5151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			791.22820	889.273	20.57	0.4849	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			690.82470	605.587	21.39	0.4106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,164.12470	1,285.887	21.39	0.5894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			842.32300	741.579	20.83	0.4791	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			586.35410	669.202	20.11	0.4096	0.00	0	56,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,066.17700	946.177	20.24	0.5694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		639.47700	726.477	20.24	0.4306	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		775.97220	681.324	21.05	0.4498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,009.27220	1,121.624	21.05	0.5502	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,021.47790	904.844	20.34	0.5523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		454.32510	525.723	19.77	0.3516	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,215.90500	1,085.276	19.92	0.6232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		509.20500	585.576	19.92	0.3768	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		923.45420	814.928	20.59	0.5132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		796.75420	895.228	20.59	0.4868	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,123.05410	998.902	20.11	0.5904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		343.51490	401.440	19.44	0.2939	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		1,460.03550	1,312.689	19.47	0.7004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		353.33550	412.989	19.47	0.2996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,031.26820	913.890	20.32	0.5561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		674.56820	764.190	20.32	0.4439	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,291.02510	1,155.423	19.77	0.6484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		162.62230	195.733	18.99	0.1737	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,842.16970	1,673.926	19.10	0.7947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		205.46970	244.226	19.10	0.2053	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,176.93610	1,048.982	20.00	0.6097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		540.23610	619.282	20.00	0.3903	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		1,480.21490	1,331.140	19.44	0.7061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		125.36300	154.397	18.87	0.1446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,153.76450	1,976.004	18.88	0.8540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		127.06450	156.304	18.88	0.1460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		1,320.88020	1,183.362	19.72	0.6581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		434.18020	503.662	19.72	0.3419	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,999.32230	1,825.433	18.99	0.8263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,036.75010	935.585	20.93	0.4890	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,140.15010	1,249.385	20.93	0.5110	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,021.32450	921.347	20.97	0.4834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,164.72450	1,275.147	20.97	0.5166	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		643.55970	577.036	22.56	0.3323	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,046.95970	2,190.836	22.56	0.6677	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		390.65040	348.349	24.22	0.2152	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,224.05040	3,392.149	24.22	0.7848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,176.64430	1,065.778	20.52	0.5382	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		940.04430	1,039.578	20.52	0.4618	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		330.28150	298.749	25.17	0.1853	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,733.68150	3,912.549	25.17	0.8147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		300.64170	272.556	25.83	0.1689	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,084.04170	4,266.356	25.83	0.8311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		703.49510	631.681	22.24	0.3584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,856.89510	1,995.481	22.24	0.6416	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,181.02010	1,069.828	20.51	0.5397	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			934.42010	1,033.628	20.51	0.4603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			152.99050	128.235	26.91	0.0876	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,976.39050	6,162.035	26.91	0.9124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			389.34760	347.181	24.23	0.2146	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,232.74760	3,400.981	24.23	0.7854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,234.79760	1,119.659	20.35	0.5577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			868.19760	963.459	20.35	0.4423	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,185.41210	1,073.894	20.49	0.5412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			928.81210	1,027.694	20.49	0.4588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,458.44720	1,342.736	20.46	0.5626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,066.34720	1,164.336	20.46	0.4374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,454.10680	1,338.673	20.47	0.5613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,072.00680	1,170.273	20.47	0.4387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,449.78020	1,334.630	20.48	0.5601	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,282.25070	4,459.797	25.58	0.7822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,057.48500	2,869.333	17.80	0.8770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			155.38500	180.933	17.80	0.1230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,346.76020	3,507.359	24.01	0.7301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,761.69360	1,622.613	19.69	0.6429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			749.59360	824.213	19.69	0.3571	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,462.80160	1,346.813	20.44	0.5638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,060.70160	1,158.413	20.44	0.4362	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			474.35070	438.197	25.58	0.2178	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,077.68020	1,176.229	20.48	0.4399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,346.05750	1,236.884	20.78	0.5294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,223.95750	1,328.484	20.78	0.4706	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			682.87330	622.340	23.45	0.3030	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,930.77330	3,083.940	23.45	0.6970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			598.86020	545.759	24.01	0.2699	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,442.60620	2,566.626	22.50	0.6054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,037.16830	953.883	22.51	0.3938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,450.06830	2,574.283	22.51	0.6062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,042.25170	958.577	22.49	0.3954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,435.15170	2,558.977	22.49	0.6046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,039.70620	956.226	22.50	0.3946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,233.00540	1,138.922	22.37	0.4227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,508.90540	2,620.722	22.37	0.5773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,230.26550	1,136.358	22.37	0.4219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,516.16550	2,628.158	22.37	0.5781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,227.54060	1,133.793	22.38	0.4211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,523.44060	2,635.593	22.38	0.5789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,335.50640	1,237.254	22.47	0.4255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,774.40640	2,880.454	22.47	0.5745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,332.81000	1,234.760	22.48	0.4248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,781.71000	2,887.960	22.48	0.5752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,330.12030	1,232.265	22.49	0.4241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,789.02030	2,895.465	22.49	0.5759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,428.16030	1,326.945	22.55	0.4278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,030.16030	3,131.545	22.55	0.5722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,425.50620	1,324.477	22.56	0.4271	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,037.50620	3,139.077	22.56	0.5729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,422.90280	1,322.024	22.57	0.4265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,044.90280	3,146.624	22.57	0.5735	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,445,643.50</b>	<b>15,000</b>	<b>1,297,446</b>
<b>Total \$ / R</b>												<b>1,280,705,559.30</b>	<b>100,467</b>	<b>2,247,354</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.85470		15.05490			0.0000	193,111.10	13	640
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.12970		15.33670			0.0000	151,297.00	10	76
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.38620		15.59660			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.68840		15.90210			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>344,408.10</b>	<b>23</b>	<b>770</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			61,239.20040	50,974.576	20.51	0.4818	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			54,749.20040	64,504.576	20.51	0.5182	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			60,778.37610	50,577.055	20.52	0.4791	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			55,288.37610	65,107.055	20.52	0.5209	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			60,320.33810	50,182.503	20.54	0.4764	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			55,830.33810	65,712.503	20.54	0.5236	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			102,434.03090	90,829.817	20.30	0.5542	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			67,764.03090	76,859.817	20.30	0.4458	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			101,950.83570	90,385.027	20.31	0.5523	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			68,280.83570	77,415.027	20.31	0.4477	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			101,469.66570	89,942.209	20.33	0.5504	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			68,799.66570	77,972.209	20.33	0.4496	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			204,695.97360	219,083.641	22.56	0.6677	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			64,129.18590	57,492.004	22.57	0.3313	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			205,469.18590	219,872.004	22.57	0.6687	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			64,584.18590	57,916.629	22.55	0.3333	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			203,924.18590	218,296.629	22.55	0.6667	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			64,355.97360	57,703.641	22.56	0.3323	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			112,828.94670	103,248.754	21.41	0.4617	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			159,618.94670	171,408.754	21.41	0.5383	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			112,493.06220	102,936.168	21.43	0.4606	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			160,283.06220	172,096.168	21.43	0.5394	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			112,158.28910	102,624.647	21.44	0.4595	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			160,948.28910	172,784.646	21.44	0.5405	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>344,408.10</b>	<b>23</b>	<b>770</b>
£ / R	On	15/08/2016	Foreign Exchange Future			19.79630		20.19650			0.0000	1,425,333.60	72	131

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Future			19.89530		20.29860			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.94150		20.34620			0.0000	613,978,843.50	30,789	72,373
£ / R	On	19/12/2016	Foreign Exchange Future			20.32980		20.74700			0.0000	0.00	0	647
£ / R	On	13/03/2017	Foreign Exchange Future			20.69500		21.11990			0.0000	1,096,835.00	53	242
£ / R	On	25/04/2017	Foreign Exchange Future			20.88450		21.31440			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			21.13320		21.56240			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.36090		21.76980			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>616,501,012.10</b>	<b>30,914</b>	<b>83,511</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			415.36130	269.355	17.77	0.3367	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			588.86130	843.056	17.77	0.6633	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			104.62130	61.093	18.32	0.0860	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,076.02130	2,435.793	18.32	0.9140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			14.11980	12.914	27.10	0.0159	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			5,565.51980	5,967.614	27.10	0.9841	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			288.35440	196.628	18.16	0.2239	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,189.75440	1,501.328	18.16	0.7761	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			106.77850	62.567	18.31	0.0878	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,058.17850	2,417.267	18.31	0.9122	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			105.69490	61.825	18.32	0.0869	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,067.09490	2,426.525	18.32	0.9131	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			927.25380	695.196	17.07	0.5438	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			411.05380	583.696	17.07	0.4562	0.00	0	7,500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			580.05410	421.385	17.57	0.3827	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			743.85410	989.885	17.57	0.6173	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			195.46500	131.653	18.52	0.1515	0.00	0	5,000
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			4,979.10410	5,383.654	25.68	0.9717	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,731.66280	3,114.446	19.90	0.9299	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			77.22340	55.527	19.92	0.0696	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,741.02340	3,124.027	19.92	0.9304	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			47.52940	35.938	20.68	0.0464	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			3,301.32940	3,694.438	20.68	0.9536	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			25.30410	25.154	25.68	0.0283	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			1,749.26500	2,090.153	18.52	0.8485	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			117.60500	81.932	19.26	0.0994	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			2,271.40500	2,640.432	19.26	0.9006	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			78.50920	56.369	19.89	0.0706	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,722.30920	3,104.869	19.89	0.9294	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			77.86280	55.946	19.90	0.0701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			445.07010	354.028	19.73	0.2346	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			2,328.07010	2,654.228	19.73	0.7654	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			443.09450	352.316	19.74	0.2337	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			2,336.09450	2,662.516	19.74	0.7663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			441.12290	350.617	19.74	0.2328	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,429.18020	1,700.546	18.83	0.6315	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			6,229.97080	6,641.952	20.93	0.9705	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	17.13	Call			3,686.03190	3,285.604	17.93	0.9268	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			69.03190	85.804	17.93	0.0732	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2,535.34080	2,179.246	17.31	0.8144	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			198.34080	259.446	17.31	0.1856	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			766.18020	620.346	18.83	0.3685	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,344.12290	2,670.817	19.74	0.7672	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			374.34310	294.418	19.94	0.2015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,637.34310	2,974.618	19.94	0.7985	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			188.55100	144.216	20.73	0.1096	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,901.55100	4,274.417	20.73	0.8904	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			36.97080	31.752	20.93	0.0295	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			575.82380	486.354	21.05	0.2449	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,195.92380	3,531.354	21.05	0.7551	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			573.95970	484.759	21.05	0.2442	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,204.05970	3,539.759	21.05	0.7558	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			572.10770	483.164	21.06	0.2436	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,212.20770	3,548.164	21.06	0.7564	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			703.85310	605.661	21.43	0.2691	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,369.45310	3,701.161	21.43	0.7309	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			2,457.60000	2,886.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			2,467.60000	2,896.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			2,477.60000	2,906.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,112.72400	1,017.521	21.99	0.3163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,482.92400	4,796.621	21.99	0.6837	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,110.74880	1,015.738	21.99	0.3158	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,490.94880	4,804.838	21.99	0.6842	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,108.77780	1,013.959	22.00	0.3154	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,498.97780	4,813.058	22.00	0.6846	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>65,332</b>
<b>Total £ / R</b>												<b>616,501,012.10</b>	<b>30,914</b>	<b>148,843</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14500		0.14701			0.0000	0.00	0	990
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14821		0.15031			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15125		0.15339			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15489		0.15707			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>9,949</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,701.23460	3,500.469	20.53	0.9982	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.53460	0.769	20.53	0.0018	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,703.43190	2,503.069	17.10	0.9916	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.73190	3.369	17.10	0.0084	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,722.00400	1,536.178	16.26	0.9283	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			21.30400	36.478	16.26	0.0717	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,968.90000	26,179.200	26.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,968.90000	27,179.200	26.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,968.90000	28,179.200	26.76	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,674.03420	1,525.411	17.42	0.7267	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			334.93420	400.011	17.42	0.2733	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,112.81760	1,011.864	18.85	0.5524	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			773.71760	886.464	18.85	0.4476	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			750.69030	677.746	20.38	0.4036	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,411.59030	1,552.345	20.38	0.5964	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			817.82540	924.130	19.27	0.3959	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,122.14230	1,035.585	20.64	0.4769	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,415.64230	1,546.185	20.64	0.5231	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			835.45260	770.071	21.95	0.3736	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,128.95260	2,280.671	21.95	0.6264	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,524.32540	1,413.530	19.27	0.6041	0.00	0	0
<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>9,949</b>
€ / R	On	30/06/2016	Foreign Exchange Future			16.34930		16.44330			0.0000	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Future			16.28940		16.47470			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.34910		16.54330			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.41830		16.61580			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.55510		16.75550			0.0000	3,128,913.90	189	49,158
€ / R	On	30/09/2016	Foreign Exchange Future			16.59910		16.80010			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.91960		17.12750			0.0000	0.00	0	20,567
€ / R	On	13/03/2017	Foreign Exchange Future			17.26370		17.47550			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.67400		17.88890			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.80980		18.01560			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,128,913.90</b>	<b>189</b>	<b>152,254</b>
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			0.04800	0.000	20.03	0.0000	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			1,286.74800	1,380.700	20.03	1.0000	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			101.84370	53.061	19.38	0.1696	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			507.14370	643.661	19.38	0.8304	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			294.43490	209.755	19.67	0.3531	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			471.13490	580.655	19.67	0.6469	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			372.24340	284.727	19.30	0.3783	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			566.44340	676.427	19.30	0.6217	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			64.60310	76.766	18.17	0.1085	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,860.82320	1,673.150	18.17	0.8900	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			65.32320	78.050	18.17	0.1100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			508.69810	416.252	19.46	0.4038	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			753.19810	861.152	19.46	0.5962	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,879.38940	1,690.598	18.16	0.8930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			63.88940	75.498	18.16	0.1070	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,870.10310	1,681.866	18.17	0.8915	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			581.03660	484.464	19.56	0.4278	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			760.93660	865.364	19.56	0.5722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			857.43560	942.238	19.42	0.4876	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,289.06540	1,145.398	18.88	0.6200	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,030.98180	903.734	19.32	0.5299	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			803.48180	884.134	19.32	0.4701	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			851.96080	936.349	19.41	0.4859	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			128.17780	108.509	25.73	0.0849	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,900.67780	5,088.909	25.73	0.9151	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			984.93560	861.838	19.42	0.5124	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			980.42810	857.749	19.43	0.5107	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			862.92810	948.149	19.43	0.4893	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			180.32810	152.467	23.89	0.1196	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,852.82810	4,032.867	23.89	0.8804	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			989.46080	865.949	19.41	0.5141	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			561.56540	625.798	18.88	0.3800	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,983.09340	2,113.537	21.02	0.6440	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			753.78570	671.959	20.99	0.3581	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,968.28570	2,098.259	20.99	0.6419	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			751.18470	669.594	21.00	0.3570	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,975.68470	2,105.894	21.00	0.6430	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			748.59340	667.237	21.02	0.3560	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			968.77550	886.579	21.17	0.3848	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,279.87550	2,412.579	21.17	0.6152	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			974.09660	891.505	21.15	0.3865	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,265.19660	2,397.505	21.15	0.6135	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			971.42840	889.038	21.16	0.3857	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,272.52840	2,405.038	21.16	0.6143	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,603.85750	2,713.163	21.50	0.6013	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,146.79900	1,050.491	21.51	0.3979	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,611.19900	2,720.691	21.51	0.6021	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,152.12310	1,055.443	21.49	0.3994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,596.52310	2,705.643	21.49	0.6006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,149.45750	1,052.963	21.50	0.3987	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>3,128,913.90</b>	<b>189</b>	<b>158,876</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.02110		11.16290			0.0000	2,314,431.00	210	8,463
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.18980		11.33600			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.34800		11.49620			0.0000	1,112,104.00	98	4,235



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.53570		11.68520			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.56270		11.70660			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>3,426,535.00</b>	<b>308</b>	<b>13,079</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			992.75000	866.168	15.16	0.8657	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			39.85000	55.068	15.16	0.1343	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,010.62850	883.278	15.16	0.8714	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			37.72850	52.178	15.16	0.1286	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,001.67680	874.707	15.16	0.8686	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			38.77680	53.607	15.16	0.1314	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			193.04750	231.543	14.84	0.3023	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			851.81580	744.795	14.84	0.6945	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			195.81580	234.995	14.84	0.3055	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			866.30590	757.925	14.84	0.7010	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			190.30590	228.125	14.84	0.2990	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			859.04750	751.343	14.84	0.6977	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			427.14000	366.206	16.07	0.3734	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			890.94000	978.206	16.07	0.6266	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			433.47480	371.614	16.04	0.3778	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			877.27480	963.614	16.04	0.6222	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			430.29830	368.902	16.06	0.3755	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			884.09830	970.902	16.06	0.6245	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			593.16820	521.821	16.31	0.4222	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			967.96820	1,046.121	16.31	0.5778	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			589.76270	518.692	16.32	0.4202	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			974.56270	1,052.992	16.32	0.5798	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			596.58830	524.969	16.30	0.4241	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			961.38830	1,039.269	16.30	0.5759	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			676.35050	604.396	16.76	0.4270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,139.75050	1,211.696	16.76	0.5730	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			672.96270	601.379	16.77	0.4253	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,146.36270	1,218.679	16.77	0.5747	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			669.59130	598.378	16.78	0.4237	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,152.99130	1,225.678	16.78	0.5763	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>3,426,535.00</b>	<b>308</b>	<b>13,079</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.44060		11.58870			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.65300		11.80580			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.85180		12.00670			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			119.07760	87.926	17.45	0.1791	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			910.37760	1,027.326	17.45	0.8209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			117.40020	86.623	17.47	0.1769	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			918.70020	1,036.023	17.47	0.8231	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			115.74550	85.339	17.49	0.1746	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			927.04550	1,044.739	17.49	0.8254	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			282.53200	234.601	17.19	0.2892	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,006.73200	1,111.601	17.19	0.7108	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			287.31870	238.666	17.16	0.2934	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			991.51870	1,095.666	17.16	0.7066	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			284.91370	236.626	17.18	0.2913	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			999.11370	1,103.626	17.18	0.7087	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			411.49040	358.057	17.38	0.3378	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,134.79040	1,236.257	17.38	0.6622	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			408.91650	355.767	17.39	0.3361	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,142.21650	1,243.967	17.39	0.6639	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			406.35980	353.493	17.41	0.3343	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,149.65980	1,251.693	17.41	0.6657	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			15.31010		15.43410			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.67710		15.80260			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.02660		16.14810			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			216.39950	186.223	21.12	0.2227	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,382.29950	1,476.123	21.12	0.7773	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			214.61480	184.645	21.14	0.2211	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,390.51480	1,484.545	21.14	0.7789	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			212.84710	183.083	21.16	0.2195	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,398.74710	1,492.983	21.16	0.7805	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			557.83330	514.241	21.19	0.3588	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,455.23330	1,537.141	21.19	0.6412	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			563.18330	519.241	21.16	0.3616	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,440.58330	1,522.140	21.16	0.6384	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			560.50360	516.736	21.18	0.3602	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,447.90360	1,529.636	21.18	0.6398	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			794.32010	750.003	21.75	0.3993	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,716.22010	1,793.403	21.75	0.6007	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			799.98900	755.399	21.72	0.4016	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,701.88900	1,778.799	21.72	0.5984	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			797.14900	752.695	21.73	0.4004	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,709.04900	1,786.095	21.73	0.5996	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.22190		2.25540			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.25320		2.28840			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.27970		2.31530			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			243.74250	177.346	20.27	0.1646	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,189.74250	2,458.346	20.27	0.8354	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			228.41840	165.091	20.33	0.1550	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,274.41840	2,546.091	20.33	0.8450	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			214.00550	153.630	20.39	0.1459	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,360.00550	2,634.630	20.39	0.8541	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			641.32250	529.432	19.90	0.2930	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,257.32250	2,497.432	19.90	0.7070	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			616.85200	508.403	19.96	0.2836	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,332.85200	2,576.403	19.96	0.7164	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			593.27200	488.191	20.03	0.2744	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,409.27200	2,656.191	20.03	0.7256	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			897.08380	771.994	20.24	0.3315	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,644.08380	2,874.994	20.24	0.6685	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			870.92540	748.943	20.29	0.3236	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,717.92540	2,951.943	20.29	0.6764	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			924.00920	795.749	20.18	0.3395	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,571.00920	2,798.749	20.18	0.6605	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			2.22480		2.26020			0.0000	0.00	0	132
DKK / R	On	19/12/2016	Foreign Exchange Future			2.27450		2.31160			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>132</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			379.64640	279.734	20.00	0.2379	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,677.64640	1,931.734	20.00	0.7621	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			356.56440	261.413	20.06	0.2252	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,754.56440	2,013.413	20.06	0.7748	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			334.46830	244.188	20.13	0.2130	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,832.46830	2,096.188	20.13	0.7870	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			679.98050	562.392	20.27	0.3005	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,263.98050	2,517.392	20.27	0.6995	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			655.15310	541.195	20.34	0.2913	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,339.15310	2,596.195	20.34	0.7087	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			631.21470	520.793	20.41	0.2823	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,415.21470	2,675.793	20.41	0.7177	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>132</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.91650		1.94200			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.95260		1.97910			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.98540		2.01220			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			245.78540	193.745	22.46	0.1838	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,025.78540	2,228.745	22.46	0.8162	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			230.57630	181.395	22.58	0.1737	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,110.57630	2,316.395	22.58	0.8263	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			216.30870	169.843	22.71	0.1641	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,196.30870	2,404.843	22.71	0.8359	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			640.45830	554.927	21.78	0.3172	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,049.45830	2,228.927	21.78	0.6828	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			616.56480	534.085	21.89	0.3072	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,125.56480	2,308.085	21.89	0.6928	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			593.60300	514.088	22.00	0.2976	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,202.60300	2,388.088	22.00	0.7024	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			928.31750	831.456	21.48	0.3719	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,206.31750	2,377.456	21.48	0.6281	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			901.10040	807.368	21.58	0.3630	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,279.10040	2,453.368	21.58	0.6370	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			875.69420	784.067	21.67	0.3544	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,353.69420	2,530.067	21.67	0.6456	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14480		0.14650			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14440		0.14690			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14540		0.14690			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			0.05140		0.05170			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05070		0.05070			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04990		0.04990			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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.54170		10.66730			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.69150		10.82090			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.83260		10.96310			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			1,233.40210	1,113.336	16.88	0.9195	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			26.10210	31.637	16.88	0.0805	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,223.93530	1,103.940	16.83	0.9180	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			26.63530	32.240	16.83	0.0820	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,214.47910	1,094.556	16.79	0.9165	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			27.17910	32.856	16.79	0.0835	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			461.49500	399.395	16.09	0.4689	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			490.59500	557.895	16.09	0.5311	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			457.25300	395.549	16.11	0.4657	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			496.35300	564.049	16.11	0.5343	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			453.04430	391.736	16.12	0.4624	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			502.14430	570.236	16.12	0.5376	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			559.96140	498.189	16.90	0.4621	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			686.86140	755.589	16.90	0.5379	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			556.02950	494.558	16.91	0.4596	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			692.92950	761.958	16.91	0.5404	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			552.12270	490.951	16.92	0.4572	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			699.02270	768.351	16.92	0.5428	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			1.35950		1.36590			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37350		1.38060			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38570		1.39280			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			541.00000	605.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			341.00000	405.000		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			441.00000	505.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			294.00000	365.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			394.00000	465.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			194.00000	265.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			272.00000	343.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			372.00000	443.000		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			472.00000	543.000		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			1.11450		1.11300			0.0000	0.00	0	13,043
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11830		1.11680			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12200		1.12050			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,043</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,949.26000		26,310.73000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,447.41000		26,823.63000			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			11.02910		11.16970			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.22320		11.37040			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			200.77840	157.643	17.99	0.2832	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			651.07840	748.543	17.99	0.7168	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			198.09460	155.406	18.01	0.2800	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			658.39460	756.306	18.01	0.7200	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			195.44310	153.198	18.03	0.2768	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			665.74310	764.098	18.03	0.7232	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			371.67890	317.154	17.85	0.3614	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			811.27890	903.954	17.85	0.6386	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			368.56700	314.389	17.86	0.3590	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			818.16700	911.189	17.86	0.6410	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			365.47930	311.644	17.88	0.3566	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			825.07930	918.444	17.88	0.6434	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			5.07510		5.11370			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.06910		5.11000			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			80.32960	66.952	14.81	0.3066	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			236.62960	261.852	14.81	0.6934	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			86.48340	72.393	14.76	0.3255	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			222.78340	247.293	14.76	0.6745	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			83.35960	69.628	14.78	0.3160	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			229.65960	254.528	14.78	0.6840	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			132.77510	116.915	14.75	0.3554	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			312.77510	337.815	14.75	0.6446	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			129.62560	113.973	14.76	0.3487	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			319.62560	344.873	14.76	0.6513	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			126.53940	111.094	14.78	0.3420	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			326.53940	351.994	14.78	0.6580	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			1.42630		1.37750			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.36940		1.32540			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.31970		1.27990			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>1,898,660,784.90</b>	<b>116,901</b>	<b>1,230,252</b>
<b>Total Options</b>									<b>5,445,643.50</b>	<b>15,000</b>	<b>1,369,400</b>
<b>Grand Total:</b>									<b>1,904,106,428.40</b>	<b>131,901</b>	<b>2,599,652</b>