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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2016 Foreign Exchange Future			14.45540		14.59710			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.45840		14.60320			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.48780		14.63310			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.49070		14.63600			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.49360		14.63900			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.49660		14.64200			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.49950		14.64490			0.0000	5,524,309.50	381	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.50820		14.65380			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.51990		14.66560			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.53740		14.68340			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.54900		14.69520			0.0000	20,368,600.00	1,400	2,046
\$ / R On 16/08/2016 Foreign Exchange Future			14.55190		14.69810			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.55480		14.70110			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.55770		14.70400			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.57220		14.71870			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.58090		14.72760			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.58960		14.73640			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.59540		14.74230			0.0000	102,167.80	7	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.61280		14.75990			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.61860		14.76580			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.62150		14.76880			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Future			14.63310		14.78050			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.63880		14.78630			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.65030		14.79800			0.0000	606,756,824.80	41,416	630,693
\$ / R	On	27/09/2016	Foreign Exchange Future			14.67330		14.82120			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.67610		14.82410			0.0000	7,338,050.00	500	400
\$ / R	On	30/09/2016	Foreign Exchange Future			14.68190		14.83000			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.72220		14.87080			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.75740		14.90650			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.76030		14.90950			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.79260		14.94210			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.82200		14.97190			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.85430		15.00460			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.90130		15.05210			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.91590		15.06700			0.0000	47,104,412.20	3,158	116,436
\$ / R	On	13/03/2017	Foreign Exchange Future			15.16440		15.31850			0.0000	90,789,262.80	5,987	30,615
\$ / R	On	19/06/2017	Foreign Exchange Future			15.45960		15.61760			0.0000	0.00	0	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			15.55900		15.71540			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.59520		15.75180			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.63130		15.78810			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.66750		15.82440			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>777,983,627.10</b>	<b>52,849</b>	<b>948,738</b>
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Call			19.75800	0.672	29.75	0.0090	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.00	Put			422.65800	545.272	29.75	0.9910	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			16.73730	0.481	30.39	0.0065	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			459.63730	585.081	30.39	0.9935	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			2.22760	0.020	39.73	0.0003	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			945.12760	1,084.620	39.73	0.9997	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Call			378.25260	226.855	24.83	0.8773	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.24	Put			21.15260	11.455	24.83	0.1227	0.00	0	6,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			97.52340	17.588	23.65	0.1818	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			120.42340	182.188	23.65	0.8182	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Call			50.05510	4.463	26.21	0.0535	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.78	Put			232.95510	329.063	26.21	0.9465	0.00	0	6,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			79.10410	31.817	24.05	0.1664	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			295.90410	393.417	24.05	0.8336	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			79.64530	40.782	20.66	0.1392	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			596.54530	702.982	20.66	0.8608	0.00	0	15,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			5.81110	3.331	29.12	0.0115	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,969.81110	2,112.631	29.12	0.9885	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.65930	0.337	36.36	0.0012	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,554.65930	3,699.637	36.36	0.9988	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			1.89910	1.251	33.10	0.0041	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,812.89910	2,957.651	33.10	0.9959	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,839.10730	2,693.703	29.74	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.10730	0.103	29.74	0.0004	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,153.25720	1,010.605	21.96	0.9415	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			14.25720	17.005	21.96	0.0585	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			2.85160	1.849	31.46	0.0061	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,493.85160	2,638.249	31.46	0.9939	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			212.53430	140.333	20.44	0.3384	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			350.53430	423.733	20.44	0.6616	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			26.10990	15.706	24.09	0.0495	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,241.20990	1,376.206	24.09	0.9505	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			363.38070	270.174	19.88	0.5027	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			229.58070	281.974	19.88	0.4973	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Call			284.01520	204.454	20.20	0.4134	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			310.21520	376.254	20.20	0.5866	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			170.80230	118.540	21.40	0.2509	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			605.20230	698.641	21.40	0.7491	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			199.26680	140.979	21.18	0.2881	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			533.66680	621.079	21.18	0.7119	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,987.52450	1,842.937	22.01	0.9838	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			4.12450	5.537	22.01	0.0162	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			114.47380	79.640	22.24	0.1643	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			951.07380	1,062.240	22.24	0.8357	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			26.27430	16.850	23.91	0.0398	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,941.07430	2,077.850	23.91	0.9602	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			92.06010	64.043	22.56	0.1282	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,203.96010	1,322.143	22.56	0.8718	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			8.74730	5.259	24.80	0.0134	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,697.64730	2,840.459	24.80	0.9866	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			92.46130	64.656	22.63	0.1275	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,231.36130	1,349.856	22.63	0.8725	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			76.91560	53.213	22.95	0.1062	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,382.91560	1,505.513	22.95	0.8938	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			63.92820	44.324	23.30	0.0855	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,655.22820	1,782.124	23.30	0.9145	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			13.04210	7.381	25.05	0.0164	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,985.44210	3,126.481	25.05	0.9836	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			9.98390	5.761	25.59	0.0129	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,212.38390	3,354.861	25.59	0.9871	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,929.79630	2,783.245	23.99	0.9943	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.19630	2.345	23.99	0.0057	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,278.14020	1,143.349	19.26	0.8771	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			50.54020	62.449	19.26	0.1229	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			292.11130	230.983	20.91	0.3281	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			695.71130	781.383	20.91	0.6719	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			380.18890	307.966	20.54	0.4020	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			557.88890	632.566	20.54	0.5980	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			21.50420	14.187	25.16	0.0265	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,061.60420	3,201.387	25.16	0.9735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,325.93870	1,192.336	19.04	0.8622	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			66.03870	79.536	19.04	0.1378	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,157.59530	1,029.350	19.11	0.8138	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			97.69530	116.550	19.11	0.1862	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			22.86690	15.159	25.07	0.0282	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,002.96690	3,142.359	25.07	0.9718	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,103.85420	978.298	19.19	0.7894	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			118.05420	139.698	19.19	0.2106	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			39.55870	27.551	24.43	0.0479	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,573.75870	2,708.951	24.43	0.9521	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			398.57990	327.415	20.62	0.3959	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			629.77990	705.915	20.62	0.6041	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			92.76050	68.774	23.21	0.1080	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,823.96050	1,947.274	23.21	0.8920	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			25.18870	17.091	25.21	0.0305	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,056.38870	3,195.591	25.21	0.9695	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,340.47210	1,207.279	19.12	0.8572	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			71.67210	85.779	19.12	0.1428	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			436.31360	362.272	20.44	0.4178	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			605.81360	679.172	20.44	0.5822	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			9.62350	6.753	25.66	0.0128	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,939.12350	4,083.653	25.66	0.9872	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,552.32950	1,415.471	19.26	0.8890	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			56.02950	66.671	19.26	0.1110	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,543.19200	1,406.538	19.24	0.8875	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			56.89200	67.738	19.24	0.1125	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,534.06530	1,397.619	19.22	0.8859	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			57.76530	68.819	19.22	0.1141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,611.16020	1,473.935	19.07	0.8950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			53.16020	63.635	19.07	0.1050	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,565.27850	1,429.078	18.98	0.8876	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			57.27850	68.778	18.98	0.1124	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,556.15650	1,420.167	18.96	0.8861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			58.15650	69.867	18.96	0.1139	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,234.27810	1,107.342	19.07	0.8057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			116.27810	137.042	19.07	0.1943	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			989.92630	873.183	19.17	0.7200	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			191.92630	222.883	19.17	0.2800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,547.31490	1,411.521	18.96	0.8843	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			59.31490	71.221	18.96	0.1157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,332.56940	1,202.411	19.04	0.8338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			94.56940	112.111	19.04	0.1662	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			624.06160	532.311	19.84	0.5331	266,155.45	500	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			426.06160	482.011	19.84	0.4669	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,218.22830	1,091.864	19.08	0.8008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			120.22830	141.564	19.08	0.1992	0.00	0	2,240

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	13.78	Call		1,155.02440	1,031.029	19.10	0.7805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		137.02440	160.729	19.10	0.2195	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		564.83410	479.389	20.02	0.4959	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		486.83410	549.089	20.02	0.5041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		854.63220	745.654	19.36	0.6593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		256.63220	295.354	19.36	0.3407	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		676.88880	580.722	19.72	0.5646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		378.88880	430.422	19.72	0.4354	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		446.46470	374.319	20.51	0.4138	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		648.46470	724.019	20.51	0.5862	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		613.87710	523.015	19.86	0.5268	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		435.87710	492.715	19.86	0.4732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		574.39280	487.782	19.99	0.5020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		476.39280	537.482	19.99	0.4980	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		265.21310	215.844	21.55	0.2682	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,067.21310	1,165.544	21.55	0.7318	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		546.08680	462.972	20.09	0.4837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		508.08680	572.672	20.09	0.5163	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		0.00000	427.789	20.25	0.4569	427,788.90	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		0.00000	627.489	20.25	0.5431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		186.18890	148.259	22.24	0.1959	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,388.18890	1,497.959	22.24	0.8041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		345.05600	285.010	21.03	0.3354	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		847.05600	934.709	21.03	0.6646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		289.62470	236.917	21.38	0.2893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		991.62470	1,086.617	21.38	0.7107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		135.11340	105.519	22.85	0.1461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,697.11340	1,815.219	22.85	0.8539	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		242.83840	196.563	21.72	0.2483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,144.83840	1,246.263	21.72	0.7517	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		210.79390	169.141	22.00	0.2190	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,272.79390	1,378.841	22.00	0.7810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		104.69950	80.644	23.28	0.1155	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,946.69950	2,070.344	23.28	0.8845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		181.29830	144.129	22.29	0.1913	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,413.29830	1,523.829	22.29	0.8087	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		146.54360	114.982	22.70	0.1574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,618.54360	1,734.682	22.70	0.8426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		85.74030	65.346	23.63	0.0958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,147.74030	2,275.045	23.63	0.9042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		131.47000	102.520	22.89	0.1425	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,723.47000	1,842.220	22.89	0.8575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		117.85340	91.356	23.08	0.1289	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,829.85340	1,951.056	23.08	0.8711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		40.54690	29.751	24.94	0.0468	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,942.54690	3,079.451	24.94	0.9532	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		102.81100	79.113	23.31	0.1135	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,964.81100	2,088.813	23.31	0.8865	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		99.13990	76.139	23.38	0.1097	60,911.12	800	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,001.13990	2,125.839	23.38	0.8903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		8.09470	3.538	26.06	0.0067	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,760.09470	4,903.238	26.06	0.9933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		75.54630	57.197	23.85	0.0850	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,277.54630	2,406.897	23.85	0.9150	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		48.33080	35.771	24.63	0.0555	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,750.33080	2,885.471	24.63	0.9445	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		620.10480	533.224	20.01	0.5135	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		488.90480	549.924	20.01	0.4865	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,422.18790	1,291.821	19.05	0.8382	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		98.08790	115.721	19.05	0.1618	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		35.67100	26.379	25.71	0.0390	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,461.57100	3,600.279	25.71	0.9610	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		31.88940	23.183	25.94	0.0346	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,617.78940	3,757.083	25.94	0.9654	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,029.72250	2,881.832	21.01	0.9887	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.62250	5.732	21.01	0.0113	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		397.21960	335.393	21.09	0.3574	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		867.21960	953.493	21.09	0.6426	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		345.49140	294.179	21.66	0.3012	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,164.69140	1,261.979	21.66	0.6988	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		56.54690	45.850	26.83	0.0534	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,000.04690	4,138.450	26.83	0.9466	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,114.69560	2,965.797	19.45	0.9852	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.19560	8.397	19.45	0.0148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,540.52630	1,412.795	19.01	0.8203	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		134.02630	155.395	19.01	0.1797	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		58.52310	47.490	26.65	0.0554	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,922.02310	4,060.090	26.65	0.9446	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		600.55570	525.961	20.57	0.4508	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		751.05570	825.661	20.57	0.5492	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		293.38630	249.974	22.26	0.2490	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,523.88630	1,629.674	22.26	0.7510	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,754.26560	1,619.227	18.91	0.8645	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		94.76560	108.927	18.91	0.1355	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		287.99890	246.405	22.48	0.2357	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,705.89890	1,813.805	22.48	0.7643	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		692.50610	612.394	20.33	0.4868	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		700.40610	769.794	20.33	0.5132	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		298.83330	256.045	22.39	0.2435	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,656.73330	1,763.445	22.39	0.7565	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		501.32110	439.884	21.28	0.3665	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,129.42110	1,217.884	21.28	0.6335	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			207.63610	176.251	23.41	0.1701	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,325.73610	2,444.251	23.41	0.8299	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,824.74130	1,692.831	18.78	0.8539	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			112.84130	130.831	18.78	0.1461	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			82.01530	67.598	27.11	0.0660	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,477.41530	4,613.298	27.11	0.9340	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,215.09880	3,068.454	18.85	0.9788	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.49880	14.154	18.85	0.0212	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,672.92610	1,547.936	18.92	0.8091	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			168.32610	193.636	18.92	0.1909	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,461.23400	2,324.928	18.31	0.9243	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			49.13400	63.628	18.31	0.0757	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,452.14180	2,315.978	18.32	0.9233	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			50.04180	64.678	18.32	0.0767	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,443.06240	2,307.042	18.33	0.9222	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			50.96240	65.742	18.33	0.0778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,876.39240	1,749.071	18.90	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			159.39240	183.171	18.90	0.1720	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,393.47780	1,280.703	19.17	0.7127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			326.47780	364.803	19.17	0.2873	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,916.79540	1,788.483	18.88	0.8357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			135.03220	155.370	18.80	0.1517	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,268.48350	6,412.348	27.03	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			11.33800	8.634	27.03	0.0100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,954.33800	8,102.734	27.03	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,279.45360	3,128.608	17.54	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.45360	12.708	17.54	0.0192	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,982.03220	1,851.270	18.80	0.8483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,878.90180	6,021.014	27.03	0.9632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			43.05650	34.538	27.03	0.0347	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,976.05650	6,118.638	27.03	0.9653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,924.88930	1,796.265	18.87	0.8373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			147.88930	170.365	18.87	0.1627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			35.48350	28.248	27.03	0.0291	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,300.02300	5,438.814	27.03	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			64.56110	52.626	27.03	0.0502	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,357.56110	5,496.726	27.03	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.68430	0.469	27.03	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,873.68430	12,024.569	27.03	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			45.90180	36.914	27.03	0.0368	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,966.20890	5,102.616	27.03	0.9370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			76.81560	63.050	27.03	0.0587	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,089.81560	5,227.150	27.03	0.9413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			36.88960	29.412	27.03	0.0301	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,209.88960	6,353.512	27.03	0.9699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			67.02300	54.714	27.03	0.0519	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,729.90470	4,864.382	27.03	0.9278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			94.00980	77.789	27.03	0.0703	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,777.00980	4,911.889	27.03	0.9297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			48.92270	39.442	27.03	0.0390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,781.92270	5,923.542	27.03	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			83.20890	68.516	27.03	0.0630	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,069.51910	4,198.820	26.52	0.9008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			130.58320	109.533	26.83	0.0945	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,213.58320	4,343.633	26.83	0.9055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			73.11060	59.891	27.03	0.0561	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,166.11060	5,303.991	27.03	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			96.90470	80.282	27.03	0.0722	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,545.65790	3,671.745	25.37	0.8805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			141.16770	118.790	26.29	0.1028	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,964.16770	4,092.890	26.29	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			90.64110	74.892	27.03	0.0680	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,833.64110	4,968.992	27.03	0.9320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			136.51910	114.720	26.52	0.0992	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,216.72810	3,340.307	24.65	0.8644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			182.41250	155.048	24.69	0.1346	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,235.41250	3,359.148	24.69	0.8654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			126.86860	106.267	27.03	0.0916	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,309.86860	4,440.367	27.03	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			162.65790	137.645	25.37	0.1195	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,123.52170	3,246.305	24.44	0.8592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			188.44400	160.372	24.50	0.1392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,151.44400	3,274.472	24.50	0.8608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			137.34390	115.444	26.47	0.0998	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,050.34390	4,179.544	26.47	0.9002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			183.72810	156.206	24.65	0.1356	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,678.17720	2,796.117	23.62	0.8274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			218.56830	187.125	23.81	0.1613	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,811.56830	2,931.225	23.81	0.8387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			164.87170	139.592	25.29	0.1212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,507.87170	3,633.692	25.29	0.8788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			190.52170	162.205	24.44	0.1408	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,202.32420	2,313.037	22.92	0.7786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			303.14050	263.333	22.97	0.2174	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,236.14050	2,347.433	22.97	0.7826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			186.40040	158.568	24.56	0.1377	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,179.40040	3,302.668	24.56	0.8623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			235.17720	202.017	23.62	0.1726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,093.38880	2,202.160	22.76	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			317.24870	276.128	22.86	0.2265	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,160.24870	2,270.228	22.86	0.7735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			215.40940	184.295	23.84	0.1592	0.00	0	3,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,838.40940	2,958.395	23.84	0.8408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			309.32420	268.937	22.92	0.2214	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,977.82080	2,084.393	22.58	0.7499	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			342.37210	298.956	22.67	0.2423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,035.37210	2,143.056	22.67	0.7577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			236.33470	203.056	23.61	0.1734	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,669.33470	2,787.156	23.61	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			330.38880	288.060	22.76	0.2348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,800.19630	1,903.081	22.31	0.7241	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			385.13370	337.952	22.38	0.2686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,848.13370	1,952.052	22.38	0.7314	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			310.89240	270.359	22.91	0.2224	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,193.89240	2,304.459	22.91	0.7776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			354.82080	310.293	22.58	0.2501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,589.02710	1,686.789	21.94	0.6893	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			431.35510	380.272	22.10	0.2962	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,674.35510	1,774.372	22.10	0.7038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			340.63140	297.376	22.68	0.2412	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,043.63140	2,151.476	22.68	0.7588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			397.19630	348.982	22.31	0.2759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,327.79470	1,417.735	21.43	0.6390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			542.01920	481.099	21.44	0.3595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,335.01920	1,425.199	21.44	0.6405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			381.19710	334.356	22.41	0.2663	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,864.19710	1,968.456	22.41	0.7337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			456.02710	402.689	21.94	0.3107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,207.22960	1,293.052	21.17	0.6122	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			558.87840	496.532	21.35	0.3688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,291.87840	1,380.631	21.35	0.6312	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			411.77920	362.328	22.22	0.2847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,744.77920	1,846.428	22.22	0.7153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			544.79470	483.635	21.43	0.3610	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,019.69390	1,098.394	20.79	0.5645	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			651.86840	582.038	20.92	0.4180	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,084.86840	1,166.138	20.92	0.5820	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			504.71010	447.015	21.65	0.3387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,437.71010	1,531.115	21.65	0.6613	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			594.22960	528.952	21.17	0.3878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			777.77600	845.253	20.26	0.4898	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			761.73830	684.022	20.53	0.4720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			894.73830	968.122	20.53	0.5280	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			556.03260	493.925	21.37	0.3672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,299.03260	1,388.025	21.37	0.6328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			686.69390	614.294	20.79	0.4355	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			670.03070	731.051	20.02	0.4502	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			885.27500	798.415	20.15	0.5278	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	14.91	Put			728.27500	792.515	20.15	0.4722	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			628.63540	560.581	21.01	0.4060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,131.63540	1,214.681	21.01	0.5940	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			844.77600	761.153	20.26	0.5102	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			524.25640	576.620	19.69	0.3891	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,022.04110	927.061	19.83	0.5843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			585.04110	641.162	19.83	0.4157	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			757.80710	680.366	20.54	0.4701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			900.80710	974.466	20.54	0.5299	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			937.03070	846.951	20.02	0.5498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			398.25400	442.011	19.36	0.3275	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,246.95050	1,140.458	19.39	0.6664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			409.95050	454.558	19.39	0.3336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			853.63310	769.293	20.24	0.5141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			766.63310	833.393	20.24	0.4859	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,091.25640	992.520	19.69	0.6109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			190.82150	217.692	18.96	0.1963	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,606.18850	1,486.350	19.05	0.7690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			239.18850	270.450	19.05	0.2310	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			986.29060	893.333	19.91	0.5700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			619.29060	677.433	19.91	0.4300	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,265.25400	1,157.911	19.36	0.6725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			149.79540	172.583	18.88	0.1643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,908.67960	1,780.564	18.89	0.8342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			151.67960	174.664	18.89	0.1658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			1,118.86880	1,018.687	19.63	0.6212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			501.86880	552.787	19.63	0.3788	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,757.82150	1,633.592	18.96	0.8037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			881.31430	805.517	20.88	0.4533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,262.81430	1,341.117	20.88	0.5467	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			867.46530	792.510	20.93	0.4477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,288.96530	1,368.110	20.93	0.5523	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			535.01560	482.763	22.51	0.2990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,216.51560	2,318.363	22.51	0.7010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			318.76210	281.783	24.13	0.1874	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,430.26210	3,547.383	24.13	0.8126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,008.45500	925.270	20.47	0.5030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,049.95500	1,120.870	20.47	0.4970	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			273.35980	240.091	25.09	0.1601	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,954.85980	4,075.691	25.09	0.8399	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			248.72020	217.531	25.73	0.1450	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,310.22020	4,433.131	25.73	0.8550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			588.11900	532.212	22.22	0.3244	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,019.61900	2,117.812	22.22	0.6756	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,012.46050	929.051	20.46	0.5045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,043.96050	1,114.651	20.46	0.4955	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	21.42	Call			111.03470	94.233	26.60	0.0700	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,212.53470	6,349.833	26.60	0.9300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			317.86480	280.954	24.15	0.1869	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,439.36480	3,556.554	24.15	0.8131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,061.56830	975.643	20.32	0.5228	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			973.06830	1,041.243	20.32	0.4772	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,016.47670	932.848	20.45	0.5060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,037.97670	1,108.448	20.45	0.4940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,285.68240	1,196.219	20.43	0.5329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,178.08240	1,246.619	20.43	0.4671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,281.67370	1,192.340	20.44	0.5316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,184.07370	1,252.740	20.44	0.4684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,277.67860	1,188.481	20.45	0.5304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,501.41710	4,620.857	25.52	0.8046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,804.81680	2,669.723	18.05	0.8594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			187.21680	210.123	18.05	0.1406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,542.01290	3,654.973	23.93	0.7557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,562.04770	1,460.091	19.68	0.6149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			834.44770	890.491	19.68	0.3851	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,289.70450	1,200.110	20.42	0.5342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,172.10450	1,240.510	20.42	0.4658	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			409.01710	370.457	25.52	0.1954	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,190.07860	1,258.881	20.45	0.4696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,180.74620	1,096.092	20.72	0.4993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,343.14620	1,416.492	20.72	0.5007	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			583.37860	533.892	23.39	0.2762	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,115.77860	3,224.292	23.39	0.7238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			509.61290	464.573	23.93	0.2443	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,586.77250	2,679.852	22.52	0.6285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			919.88070	856.691	22.53	0.3707	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,594.48070	2,687.691	22.53	0.6293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			924.47160	861.020	22.51	0.3723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,579.07160	2,672.020	22.51	0.6277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			922.17250	858.852	22.52	0.3715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,647.27030	2,734.148	22.44	0.5983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,106.55380	1,036.965	22.45	0.4010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,654.75380	2,741.765	22.45	0.5990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,104.03690	1,034.582	22.46	0.4002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,662.23690	2,749.382	22.46	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,109.07030	1,039.348	22.44	0.4017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,212.26490	1,140.617	22.58	0.4066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,914.16490	2,999.317	22.58	0.5934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,209.79980	1,138.269	22.59	0.4059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,921.69980	3,006.969	22.59	0.5941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,207.34920	1,135.934	22.60	0.4052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,929.24920	3,014.634	22.60	0.5948	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,306.01760	1,232.559	22.69	0.4104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,171.61760	3,255.060	22.69	0.5896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,303.59260	1,230.235	22.70	0.4098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,179.19260	3,262.735	22.70	0.5902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,301.16470	1,227.925	22.70	0.4091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,186.76470	3,270.425	22.70	0.5909	0.00	0	0
<b>Total \$ / R Option</b>												<b>754,855.47</b>	<b>2,300</b>	<b>1,410,146</b>
<b>Total \$ / R</b>												<b>778,738,482.57</b>	<b>55,149</b>	<b>2,358,884</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.65030		14.79800			0.0000	146,503.00	10	850
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.91590		15.06700			0.0000	0.00	0	77
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.16440		15.31850			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.45960		15.61760			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>146,503.00</b>	<b>10</b>	<b>980</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			44,270.07990	37,097.534	20.52	0.4110	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			65,470.07990	73,067.534	20.52	0.5890	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			45,025.92070	37,768.949	20.49	0.4166	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			64,225.92070	71,738.949	20.49	0.5834	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			44,646.47010	37,431.898	20.51	0.4138	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			64,846.47010	72,401.898	20.51	0.5862	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			84,886.59090	76,534.921	20.25	0.5121	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			77,186.59090	83,944.921	20.25	0.4879	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			84,450.33720	76,130.286	20.27	0.5102	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			77,750.33720	84,540.286	20.27	0.4898	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			84,015.69610	75,727.627	20.28	0.5082	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			78,315.69610	85,137.627	20.28	0.4918	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			221,651.56400	231,836.321	22.51	0.7010	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			53,298.01010	48,085.860	22.52	0.2980	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			222,448.01010	232,645.861	22.52	0.7020	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			53,706.44420	48,467.618	22.50	0.3000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			220,856.44420	231,027.618	22.50	0.7000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			53,501.56400	48,276.321	22.51	0.2990	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			98,107.35940	90,762.289	21.38	0.4315	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			173,347.35940	181,802.289	21.38	0.5685	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			97,802.34050	90,475.537	21.39	0.4304	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			174,042.34050	182,515.537	21.39	0.5696	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			97,498.98510	90,190.401	21.40	0.4293	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			174,738.98510	183,230.401	21.40	0.5707	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>146,503.00</b>	<b>10</b>	<b>980</b>
£ / R	On	15/08/2016	Foreign Exchange Future			18.89280		19.03090			0.0000	0.00	0	131
£ / R	On	08/09/2016	Foreign Exchange Future			18.98870		19.12790			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Future			19.03280		19.17250			0.0000	20,764,784.80	1,091	64,973
£ / R	On	19/12/2016	Foreign Exchange Future			19.40400		19.54610			0.0000	6,170,472.00	318	1,000
£ / R	On	13/03/2017	Foreign Exchange Future			19.75570		19.90010			0.0000	1,027,296.40	52	250
£ / R	On	25/04/2017	Foreign Exchange Future			19.93930		20.08550			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.17500		20.32110			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.42160		20.56600			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>27,962,553.20</b>	<b>1,461</b>	<b>76,472</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			58.67370	39.549	17.46	0.0861	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			1,397.77370	1,516.749	17.46	0.9139	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			20.87730	12.875	19.59	0.0236	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,162.97730	3,294.175	19.59	0.9764	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			4.08850	3.423	29.15	0.0050	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,726.18850	6,864.723	29.15	0.9950	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			48.33000	26.725	16.49	0.0518	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,120.43000	2,238.025	16.49	0.9482	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			21.15710	13.006	19.52	0.0239	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,143.25710	3,274.306	19.52	0.9761	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			21.01650	12.940	19.56	0.0237	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,153.11650	3,284.240	19.56	0.9763	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			709.80120	610.746	16.35	0.5531	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			437.30120	477.946	16.35	0.4469	0.00	0	15,000
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			320.24660	260.197	16.88	0.3021	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			977.74660	1,057.397	16.88	0.6979	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			164.74150	126.344	17.23	0.1703	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,846.25640	3,983.645	21.54	0.9750	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			18.72020	16.391	21.57	0.0249	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			3,856.22020	3,993.591	21.57	0.9751	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,772.11490	2,901.412	19.24	0.9477	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			27.43890	22.498	20.50	0.0344	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,354.93890	3,489.698	20.50	0.9656	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			10.88170	7.439	27.25	0.0100	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,138.38170	6,274.639	27.25	0.9900	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			18.75640	16.445	21.54	0.0250	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,502.24150	1,603.544	17.23	0.8297	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			18.88710	16.539	21.52	0.0252	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,836.38710	3,973.739	21.52	0.9748	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			17.06720	13.857	23.35	0.0201	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,444.56720	4,581.057	23.35	0.9799	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			44.61490	34.212	19.24	0.0523	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			184.26310	152.866	19.46	0.1288	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,288.16310	3,398.866	19.46	0.8712	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			12.81990	16.053	22.35	0.0163	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,406.71990	7,552.053	22.35	0.9837	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			186.33480	154.694	19.45	0.1301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			424.20020	445.960	17.03	0.3010	0.00	0	783

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	23.01	Put			3,614.48980	3,729.302	19.63	0.8929	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			66.18480	63.082	21.14	0.0571	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,980.08480	5,119.082	21.14	0.9429	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,560.95420	2,423.847	17.37	0.8725	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			144.85420	149.847	17.37	0.1275	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,560.30020	1,439.960	17.03	0.6990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,270.23480	3,380.694	19.45	0.8699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			185.29760	153.777	19.46	0.1295	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,279.19760	3,389.777	19.46	0.8705	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			363.95020	314.445	18.86	0.2349	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,227.85020	2,320.445	18.86	0.7651	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			150.58980	123.302	19.63	0.1071	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			303.49170	265.599	20.91	0.1607	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,163.39170	4,269.899	20.91	0.8393	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			305.69260	267.597	20.90	0.1617	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,145.59260	4,251.897	20.90	0.8383	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			304.59210	266.596	20.90	0.1612	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,154.49210	4,260.896	20.90	0.8388	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			403.34470	358.483	21.26	0.1888	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,297.84470	4,399.183	21.26	0.8112	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			3,718.90000	3,865.000		1.0000	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			3,698.90000	3,845.000		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			3,708.90000	3,855.000		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			802.40780	738.499	22.15	0.2570	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,396.40780	5,476.899	22.15	0.7430	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			804.70660	740.676	22.13	0.2577	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,378.70660	5,459.076	22.13	0.7423	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			803.55170	739.582	22.14	0.2573	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,387.55170	5,467.982	22.14	0.7427	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>67,832</b>
<b>Total £ / R</b>												<b>27,962,553.20</b>	<b>1,461</b>	<b>144,304</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14313		0.14735			0.0000	121,656.25	850	843
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14627		0.15059			0.0000	0.00	0	7,469
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14927		0.15369			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15289		0.15741			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>121,656.25</b>	<b>850</b>	<b>9,802</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,735.23130	3,313.349	21.36	0.9979	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.53130	0.849	21.36	0.0021	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,737.45550	2,317.156	18.05	0.9884	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.75550	4.656	18.05	0.0116	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	Call			1,757.35320	1,367.520	17.75	0.8991	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			22.65320	55.020	17.75	0.1009	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.19	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,941.50000	26,373.400	28.19	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.19	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,941.50000	27,373.400	28.19	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.19	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,941.50000	28,373.400	28.19	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,730.60710	1,427.233	18.81	0.6890	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			361.90710	500.633	18.81	0.3110	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,173.08740	955.652	20.31	0.5214	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			804.38740	1,029.052	20.31	0.4786	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			804.13070	645.778	21.81	0.3823	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,435.43070	1,719.178	21.81	0.6177	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			841.88290	1,058.226	20.48	0.4225	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,176.88380	985.016	21.69	0.4558	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,436.18380	1,695.916	21.69	0.5442	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			882.67380	736.689	23.01	0.3580	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,141.97380	2,447.589	23.01	0.6420	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,582.58290	1,347.326	20.48	0.5775	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>121,656.25</b>	<b>850</b>	<b>9,802</b>
€ / R	On	13/07/2016	Foreign Exchange Future			15.97370		16.10370			0.0000	0.00	0	136
€ / R	On	29/07/2016	Foreign Exchange Future			16.03000		16.16460			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.09640		16.23200			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.22970		16.36680			0.0000	173,430,574.20	10,686	42,311
€ / R	On	30/09/2016	Foreign Exchange Future			16.27230		16.40990			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.58280		16.72380			0.0000	530,649.60	32	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			16.92080		17.06590			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.32420		17.47390			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.48400		17.63070			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>173,961,223.80</b>	<b>10,718</b>	<b>142,755</b>
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			12.73480	0.567	29.00	0.0052	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			789.03480	906.867	29.00	0.9948	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			102.11880	59.284	19.18	0.1665	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			657.51880	749.284	19.18	0.8335	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			180.98850	136.651	19.44	0.2450	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			758.98850	850.251	19.44	0.7550	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			80.94400	95.317	18.06	0.1405	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,489.14490	1,366.610	18.06	0.8576	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			82.34490	96.910	18.06	0.1424	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			313.74400	262.715	19.53	0.3087	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			946.94400	1,033.015	19.53	0.6913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,506.36170	1,383.446	18.06	0.8613	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			79.56170	93.746	18.06	0.1387	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,497.74400	1,375.017	18.06	0.8595	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			373.88280	321.277	19.57	0.3388	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			943.98280	1,028.977	19.57	0.6612	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,011.68740	1,084.291	19.34	0.5514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			998.44640	912.264	18.72	0.5601	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			774.03010	703.071	19.23	0.4663	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			950.23010	1,020.271	19.23	0.5337	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,005.46370	1,077.812	19.33	0.5497	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			76.09100	61.869	25.04	0.0560	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,252.29100	5,379.069	25.04	0.9440	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			735.48740	667.091	19.34	0.4486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			731.72860	663.587	19.35	0.4468	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,017.92860	1,090.787	19.35	0.5532	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			116.87040	98.632	23.74	0.0872	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,193.07040	4,315.832	23.74	0.9128	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			739.26370	670.612	19.33	0.4503	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			674.64640	729.464	18.72	0.4399	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,218.38460	2,309.957	20.84	0.6927	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			578.55830	524.739	20.82	0.3093	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,202.65830	2,293.939	20.82	0.6907	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			576.41450	522.741	20.83	0.3083	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,210.51450	2,301.941	20.83	0.6917	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			574.28460	520.757	20.84	0.3073	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			785.05060	716.224	20.83	0.3416	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,511.15060	2,592.024	20.83	0.6584	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			789.60380	720.547	20.81	0.3433	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,495.70380	2,576.347	20.81	0.6567	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			787.32340	718.381	20.82	0.3424	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,503.42340	2,584.181	20.82	0.6576	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			949.05120	875.528	21.08	0.3611	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,798.35120	2,871.528	21.08	0.6389	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			953.63990	879.911	21.06	0.3626	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,782.93990	2,855.911	21.06	0.6374	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			951.34590	877.716	21.07	0.3619	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,790.64590	2,863.716	21.07	0.6381	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>173,961,223.80</b>	<b>10,718</b>	<b>149,377</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			11.01480		11.14450			0.0000	18,394,716.00	1,670	6,810
AUS / R	On	19/12/2016	Foreign Exchange Future			11.18100		11.31320			0.0000	0.00	0	381
AUS / R	On	13/03/2017	Foreign Exchange Future			11.33810		11.47210			0.0000	0.00	0	2,930
AUS / R	On	19/06/2017	Foreign Exchange Future			11.52620		11.66220			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.57130		11.70560			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 AU\$ / R Future</b>												<b>18,394,716.00</b>	<b>1,670</b>	<b>10,121</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			28.23540	35.827	14.37	0.1052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			963.65450	841.751	14.37	0.8921	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			29.15450	36.951	14.37	0.1079	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			981.83940	859.532	14.38	0.8975	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			27.33940	34.732	14.38	0.1025	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			972.73540	850.627	14.37	0.8948	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			821.95370	712.928	14.08	0.7078	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			178.75370	201.928	14.08	0.2922	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			814.66130	705.982	14.08	0.7044	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			181.46130	204.982	14.08	0.2956	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			829.27660	719.907	14.09	0.7111	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			176.07660	198.907	14.09	0.2889	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			391.36270	336.014	15.67	0.3625	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			879.26270	957.914	15.67	0.6375	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			397.53700	341.472	15.64	0.3671	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			865.43700	943.372	15.64	0.6329	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			394.43850	338.734	15.66	0.3648	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			872.33850	950.634	15.66	0.6352	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			947.08730	1,024.132	16.09	0.5820	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			555.90980	497.264	16.10	0.4161	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			953.70980	1,031.064	16.10	0.5839	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			552.55190	494.219	16.11	0.4141	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			960.35190	1,038.019	16.11	0.5859	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			559.28730	500.332	16.09	0.4180	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			650.23660	588.245	16.57	0.4251	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,114.63660	1,186.945	16.57	0.5749	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			646.86480	585.134	16.58	0.4234	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,121.26480	1,193.834	16.58	0.5766	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			643.50960	582.045	16.59	0.4217	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,127.90960	1,200.745	16.59	0.5783	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>18,394,716.00</b>	<b>1,670</b>	<b>10,121</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.18180		11.30830			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.38560		11.51520			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.57860		11.71040			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			58.00520	43.220	18.03	0.1057	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,129.70520	1,241.420	18.03	0.8943	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			57.05310	42.485	18.05	0.1041	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,138.75310	1,250.685	18.05	0.8959	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	12.40	Call			56.11750	41.762	18.07	0.1025	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,147.81750	1,259.962	18.07	0.8975	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			191.64290	162.161	17.61	0.2235	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,206.44290	1,306.561	17.61	0.7765	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			195.12980	165.215	17.57	0.2270	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,189.92980	1,289.615	17.57	0.7730	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			193.37810	163.680	17.59	0.2252	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,198.17810	1,298.081	17.59	0.7748	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			307.53930	270.185	17.66	0.2800	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,327.13930	1,421.585	17.66	0.7200	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			305.51170	268.369	17.68	0.2784	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,335.11170	1,429.769	17.68	0.7216	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			303.49880	266.569	17.69	0.2768	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,343.09880	1,437.969	17.69	0.7232	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			14.96200		15.09420			0.0000	239,392.00	16	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.31700		15.45180			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.65040		15.78960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>239,392.00</b>	<b>16</b>	<b>6,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			122.63820	97.640	21.27	0.1426	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,628.43820	1,735.640	21.27	0.8574	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			121.32760	96.644	21.28	0.1413	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,637.12760	1,744.644	21.28	0.8587	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			120.02990	95.654	21.30	0.1401	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,645.82990	1,753.654	21.30	0.8599	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			425.21750	375.715	21.34	0.2949	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,673.41750	1,758.715	21.34	0.7051	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			429.54250	379.638	21.31	0.2975	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,657.74250	1,742.638	21.31	0.7025	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			427.37220	377.671	21.33	0.2962	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,665.57220	1,750.671	21.33	0.7038	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			647.45420	587.373	21.77	0.3454	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,927.85420	2,006.973	21.77	0.6546	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			652.27060	591.809	21.74	0.3476	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,912.67060	1,991.409	21.74	0.6524	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			649.85740	589.586	21.76	0.3465	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,920.25740	1,999.186	21.76	0.6535	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>239,392.00</b>	<b>16</b>	<b>6,340</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.17890		2.20190			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
CNH / R	On	19/12/2016	Foreign Exchange Future			2.20840		2.23250			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.23470		2.25930			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			128.18350	81.225	19.79	0.0951	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,609.18350	2,792.225	19.79	0.9049	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			118.45120	74.563	19.86	0.0882	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,699.45120	2,885.563	19.86	0.9118	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			109.41150	68.430	19.93	0.0818	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,790.41150	2,979.430	19.93	0.9182	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,786.67140	2,913.317	18.87	0.7969	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			447.79120	326.598	18.73	0.2199	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,622.79120	2,742.598	18.73	0.7801	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			429.35050	311.611	18.80	0.2114	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,704.35050	2,827.611	18.80	0.7886	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			411.67140	297.317	18.87	0.2031	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,912.96310	3,039.167	19.58	0.7154	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			684.22110	567.114	19.64	0.2770	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,991.22110	3,120.114	19.64	0.7230	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			663.15300	548.702	19.70	0.2695	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,070.15300	3,201.702	19.70	0.7305	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			705.96310	586.167	19.58	0.2846	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			2.18300		2.20100			0.0000	314,352.00	144	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.23130		2.24960			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>314,352.00</b>	<b>144</b>	<b>204</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			190.26450	147.540	19.64	0.1561	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,080.26450	2,217.540	19.64	0.8439	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			175.41020	134.701	19.65	0.1449	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,165.41020	2,304.701	19.65	0.8551	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			161.58520	122.837	19.66	0.1344	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,251.58520	2,392.837	19.66	0.8656	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			456.48890	393.336	19.90	0.2411	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,660.48890	2,780.336	19.90	0.7589	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			438.12010	376.839	19.97	0.2326	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,742.12010	2,863.839	19.97	0.7674	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			420.49350	361.045	20.05	0.2244	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,824.49350	2,948.045	20.05	0.7756	0.00	0	0
<b>Total DKK / 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 DKK / R</b>												<b>314,352.00</b>	<b>144</b>	<b>204</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.89000		1.90900			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.92540		1.94480			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.95760		1.97730			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			154.74730	120.577	22.61	0.1334	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,264.74730	2,420.577	22.61	0.8666	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			144.02890	111.796	22.73	0.1249	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,354.02890	2,511.796	22.73	0.8751	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			134.06170	103.664	22.86	0.1168	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,444.06170	2,603.664	22.86	0.8832	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			506.08680	442.401	21.79	0.2767	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,258.08680	2,388.401	21.79	0.7233	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			486.50540	424.586	21.91	0.2672	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,338.50540	2,470.586	21.91	0.7328	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			467.75540	407.548	22.02	0.2580	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,419.75540	2,553.548	22.02	0.7420	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			779.13610	702.454	21.45	0.3376	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,406.13610	2,526.454	21.45	0.6624	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			756.10840	681.146	21.55	0.3290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,483.10840	2,605.146	21.55	0.6710	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			733.85670	660.576	21.65	0.3206	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,560.85670	2,684.576	21.65	0.6794	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			0.14300		0.14430			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14300		0.14520			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14330		0.14510			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			0.05070		0.05130			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05020		0.05090			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04970		0.05050			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.56400		10.74910			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.70870		10.89740			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.84640		11.03770			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 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			1,303.00170	1,124.528	16.62	0.9398	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			13.90170	20.528	16.62	0.0602	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,293.27290	1,114.990	16.58	0.9385	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			14.17290	20.990	16.58	0.0615	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,283.54980	1,105.463	16.54	0.9372	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			14.44980	21.463	16.54	0.0628	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			479.78630	380.710	15.69	0.4706	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			432.38630	522.010	15.69	0.5294	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			474.96430	376.877	15.70	0.4672	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			437.56430	528.177	15.70	0.5328	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			470.17450	373.078	15.72	0.4637	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			442.77450	534.378	15.72	0.5363	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			572.24880	475.617	16.45	0.4612	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			624.54880	719.217	16.45	0.5388	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			568.09890	472.009	16.47	0.4586	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			630.39890	725.609	16.47	0.5414	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			563.97170	468.428	16.48	0.4561	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			636.27170	732.028	16.48	0.5439	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			1.35250		1.35850			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36520		1.37150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37730		1.38360			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			615.00000	675.000		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			415.00000	475.000		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			515.00000	575.000		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			385.00000	448.000		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			485.00000	548.000		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			285.00000	348.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			364.00000	427.000		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			464.00000	527.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			564.00000	627.000		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			1.10780		1.10600			0.0000	0.00	0	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11180		1.11000			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11580		1.11410			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,073</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,073</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,435.42000		25,729.37000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,915.35000		26,218.19000			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			10.85250		10.99140			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.04140		11.18260			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			127.86110	91.185	17.76	0.2006	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			756.46110	858.685	17.76	0.7994	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			125.86600	89.643	17.78	0.1977	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			764.46600	867.143	17.78	0.8023	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			123.89960	88.125	17.80	0.1949	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			772.49960	875.625	17.80	0.8051	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			283.33010	230.435	17.46	0.3007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			910.73010	999.035	17.46	0.6993	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			280.78810	228.227	17.48	0.2984	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			918.18810	1,006.827	17.48	0.7016	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			278.26840	226.042	17.49	0.2961	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			925.66840	1,014.642	17.49	0.7039	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			4.97230		5.01170			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.97080		5.00930			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			43.45870	34.064	14.90	0.1953	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			301.75870	331.764	14.90	0.8047	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			47.52230	37.540	14.86	0.2111	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			285.82230	315.240	14.86	0.7889	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			45.45150	35.765	14.88	0.2031	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			293.75150	323.465	14.88	0.7969	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			92.21720	79.954	14.75	0.2789	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			372.91720	399.154	14.75	0.7211	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			89.88630	77.856	14.78	0.2729	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			380.58630	407.056	14.78	0.7271	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			87.61120	75.811	14.82	0.2671	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			388.31120	415.011	14.82	0.7329	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			1.36320		1.40880			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.31090		1.35430			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.26000		1.30320			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>999 124 023.35</b>	<b>67,718</b>	<b>1,209,751</b>
<b>Total Options</b>												<b>754 855.47</b>	<b>2,300</b>	<b>1,484,600</b>
<b>Grand Total:</b>												<b>999,878,878.82</b>	<b>70,018</b>	<b>2,694,351</b>