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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2016 Foreign Exchange Future			13.30630		13.63140			0.0000	0.00	0	0
\$ / R On 12/08/2016 Foreign Exchange Future			13.30630		13.63370			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			13.31100		13.64040			0.0000	0.00	0	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			13.31360		13.64270			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.31610		13.64490			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.31860		13.64720			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.33150		13.66040			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.33410		13.66300			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.33920		13.66830			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.34700		13.67630			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			13.35210		13.68160			0.0000	0.00	0	104
\$ / R On 01/09/2016 Foreign Exchange Future			13.35470		13.68420			0.0000	0.00	0	0
\$ / R On 06/09/2016 Foreign Exchange Future			13.36760		13.69750			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.37270		13.70270			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.37530		13.70540			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.38560		13.71600			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.39080		13.72120			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.40110		13.73170			0.0000	889,203,188.30	66,353	496,905
\$ / R On 27/09/2016 Foreign Exchange Future			13.42160		13.75270			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.42420		13.75540			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.42930		13.76060			0.0000	940,051.00	70	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/10/2016	Foreign Exchange Future			13.46520		13.79730			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future			13.47780		13.81030			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.49540		13.82860			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.49790		13.83120			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.52560		13.85980			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.53320		13.62150			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.55110		13.88610			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.57970		13.91550			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.62140		13.95820			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.63440		13.97160			0.0000	43,820,961.60	3,214	111,180
\$ / R	On	13/01/2017	Foreign Exchange Future			13.69950		14.03840			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.73070		14.07050			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.85390		14.19690			0.0000	7,314,859.20	528	29,143
\$ / R	On	12/04/2017	Foreign Exchange Future			13.93300		14.27790			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			13.96720		14.31300			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.06940		14.41590			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.10420		14.45100			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.26160		14.61760			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.54110		14.90680			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.82050		15.19590			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.10000		15.48510			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>941,279,060.10</b>	<b>70,165</b>	<b>808,535</b>
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			0.03370	0.000	40.60	0.0000	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,888.63370	2,213.700	40.60	1.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			931.75380	606.300	15.73	1.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			0.35380	0.000	15.73	0.0000	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			1.94740	0.010	42.46	0.0001	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			800.54740	1,123.710	42.46	0.9999	0.00	0	6,600
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Call			8.79460	0.138	30.07	0.0016	0.00	0	10,000
\$ / R	On	12/08/2016	Foreign Exchange Option	14.21	Put			585.09460	903.838	30.07	0.9984	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.03380	0.119	57.05	0.0005	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,969.63380	3,299.119	57.05	0.9995	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.08470	0.016	36.06	0.0001	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,167.38470	2,496.416	36.06	0.9999	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.09270	0.013	33.31	0.0001	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,195.19270	2,523.913	33.31	0.9999	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.28510	0.313	61.62	0.0010	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,745.38510	4,074.213	61.62	0.9990	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			15.73670	1.829	21.28	0.0134	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			590.83670	905.729	21.28	0.9866	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			6.67740	0.961	23.40	0.0069	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			791.77740	1,114.861	23.40	0.9931	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.06610	0.000	26.76	0.0000	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,362.86610	2,691.400	26.76	1.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.34800	0.062	30.99	0.0003	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	23/08/2016	Foreign Exchange Option	16.31	Put			2,649.94800	2,978.562	30.99	0.9997	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			0.00000	173.438	15.97	0.5197	1,040,629.80	6,000	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			0.00000	159.338	15.97	0.4803	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			66.15850	13.008	18.07	0.0642	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			483.15850	758.908	18.07	0.9358	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			41.09660	7.798	18.93	0.0397	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			618.09660	913.698	18.93	0.9603	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.02970	0.016	36.59	0.0001	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,261.72970	4,590.815	36.59	0.9999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,868.99930	1,540.128	22.69	0.9954	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.69930	0.928	22.69	0.0046	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			300.04660	118.752	16.80	0.3733	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			131.74660	279.552	16.80	0.6267	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.05650	0.031	36.59	0.0001	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,031.75650	4,360.831	36.59	0.9999	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			1.40160	0.363	26.66	0.0016	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,325.10160	2,653.363	26.66	0.9984	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			16.62330	3.730	20.42	0.0169	149,204.00	40,000	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,090.32330	1,406.730	20.42	0.9831	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			6.50680	1.595	22.37	0.0073	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,470.20680	1,794.595	22.37	0.9927	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			6.37590	1.563	22.42	0.0071	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,480.07590	1,804.563	22.42	0.9929	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			0.00000	19.492	18.45	0.0782	1,559,384.00	80,000	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			0.00000	852.492	18.45	0.9218	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			173.54260	65.769	17.68	0.2095	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			321.94260	543.669	17.68	0.7905	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			11.70080	3.325	20.91	0.0143	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,250.10080	1,571.225	20.91	0.9857	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			140.56980	52.271	18.09	0.1686	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			406.36980	647.571	18.09	0.8314	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			99.70490	33.602	18.41	0.1161	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			525.50490	788.902	18.41	0.8839	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1.36960	0.273	33.07	0.0008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,103.86960	4,432.673	33.07	0.9992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			365.36150	186.067	16.92	0.4242	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			167.86150	318.467	16.92	0.5758	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			259.11610	123.461	17.44	0.3106	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			261.61610	455.861	17.44	0.6894	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1.34700	0.312	33.07	0.0010	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,043.84700	4,372.712	33.07	0.9990	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			237.39370	115.267	17.80	0.2834	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			314.69370	522.567	17.80	0.7166	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.15130	1.108	32.75	0.0030	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,598.45130	3,928.408	32.75	0.9970	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			24.81710	8.519	20.69	0.0285	0.00	0	133

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		1,319.41710	1,633.219	20.69	0.9715	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call		1.17810	1.045	26.70	0.0034	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put		2,795.77810	3,125.745	26.70	0.9966	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		1.34810	0.503	32.92	0.0014	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		4,095.94810	4,425.203	32.92	0.9986	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		385.01890	205.951	17.15	0.4348	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		179.61890	330.651	17.15	0.5652	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		35.50360	13.366	20.40	0.0406	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		1,269.50360	1,577.766	20.40	0.9594	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.27170	0.093	31.45	0.0003	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,994.27170	5,324.493	31.45	0.9997	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		555.12120	333.899	16.79	0.5674	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		123.92120	233.099	16.79	0.4326	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		548.17430	328.667	16.80	0.5617	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		126.97430	237.867	16.80	0.4383	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		541.27820	323.493	16.82	0.5561	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		130.07820	242.693	16.82	0.4439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		346.98330	543.713	17.78	0.6715	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		561.17110	343.194	16.75	0.5599	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		139.47110	252.095	16.75	0.4401	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		441.17260	256.916	17.11	0.4596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		209.47260	355.816	17.11	0.5404	35,581.59	100	12,700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		138.84930	68.021	18.98	0.1583	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		707.14930	966.921	18.98	0.8417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		344.57690	193.706	17.54	0.3723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		292.87690	472.606	17.54	0.6277	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		334.86700	187.593	17.59	0.3633	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		303.16700	486.493	17.59	0.6367	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		84.19540	38.455	19.69	0.0963	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		972.49540	1,257.355	19.69	0.9037	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		217.76220	114.458	18.32	0.2449	22,891.50	200	1,100
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		486.06220	713.358	18.32	0.7551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		161.63730	81.092	18.77	0.1838	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		629.93730	879.992	18.77	0.8162	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		67.28250	29.862	19.99	0.0768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,095.58250	1,388.762	19.99	0.9232	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		101.88100	47.675	19.42	0.1163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		870.18100	1,146.575	19.42	0.8837	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		86.92420	39.860	19.64	0.0994	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		955.22420	1,238.760	19.64	0.9006	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		32.69850	12.606	20.68	0.0355	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,500.99850	1,811.506	20.68	0.9645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		74.08420	33.309	19.86	0.0847	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,042.38420	1,332.209	19.86	0.9153	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		71.74550	32.133	19.91	0.0820	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,060.04550	1,351.033	19.91	0.9180	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	15.60	Call			15.34420	5.682	21.31	0.0171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,883.64420	2,204.582	21.31	0.9829	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			58.20840	25.083	20.13	0.0659	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			1,176.50840	1,473.983	20.13	0.9341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			45.69100	18.708	20.37	0.0507	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,313.99100	1,617.608	20.37	0.9493	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			7.01340	2.561	21.94	0.0081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,275.31340	2,601.461	21.94	0.9919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			27.14580	10.335	20.84	0.0296	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,595.44580	1,909.235	20.84	0.9704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			18.59250	6.938	21.15	0.0205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,786.89250	2,105.838	21.15	0.9795	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			3.41640	1.974	23.62	0.0060	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,631.71640	2,960.874	23.62	0.9940	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			12.64290	4.654	21.47	0.0142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,980.94290	2,303.554	21.47	0.9858	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			9.24640	3.383	21.72	0.0105	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			2,137.54640	2,462.283	21.72	0.9895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			2.45440	1.889	25.25	0.0054	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,910.75440	3,240.789	25.25	0.9946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			6.60830	2.413	21.99	0.0077	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,304.90830	2,631.313	21.99	0.9923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			4.09320	2.012	23.09	0.0062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,542.39320	2,870.912	23.09	0.9938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			2.30350	1.850	26.54	0.0051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,130.60350	3,460.750	26.54	0.9949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			3.21630	1.963	23.79	0.0059	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,661.51630	2,990.863	23.79	0.9941	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			2.56730	1.923	24.50	0.0057	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,780.86730	3,110.823	24.50	0.9943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			2.02500	1.038	29.69	0.0027	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,970.32500	4,299.938	29.69	0.9973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			2.43880	1.885	25.37	0.0054	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,930.73880	3,260.785	25.37	0.9946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			2.40860	1.877	25.61	0.0053	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,970.70860	3,300.777	25.61	0.9947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.08780	0.023	29.69	0.0001	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,818.38780	6,148.923	29.69	0.9999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			2.22870	1.836	27.36	0.0049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,270.52870	3,600.736	27.36	0.9951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			2.06000	1.518	29.69	0.0038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,770.36000	4,100.418	29.69	0.9962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			609.92650	380.667	16.66	0.5975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			118.22650	219.567	16.66	0.4025	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			574.85820	353.626	16.73	0.5707	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			133.15820	242.526	16.73	0.4293	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			567.99010	348.383	16.74	0.5653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			136.29010	247.283	16.74	0.4347	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			407.12060	234.139	17.25	0.4294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			235.42060	393.039	17.25	0.5706	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			298.68330	164.813	17.78	0.3285	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			101.59370	50.924	19.88	0.1119	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,038.89370	1,319.324	19.88	0.8881	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.99360	0.595	27.88	0.0016	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,495.59360	4,826.395	27.88	0.9984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.73670	0.440	27.88	0.0012	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,655.33670	4,986.240	27.88	0.9988	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,960.24950	1,629.379	16.85	0.9830	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			4.84950	5.179	16.85	0.0170	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			490.75860	302.614	17.24	0.4770	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			235.35860	378.414	17.24	0.5230	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			49.37710	20.906	20.68	0.0496	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,588.77710	1,891.606	20.68	0.9504	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			51.71490	26.149	21.70	0.0522	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,944.41490	2,250.949	21.70	0.9478	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			197.57480	120.539	19.80	0.1940	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			967.27480	1,222.739	19.80	0.8060	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			628.20570	434.684	17.67	0.5145	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			299.60570	439.284	17.67	0.4855	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			2.21030	0.550	23.55	0.0014	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,943.61030	5,275.150	23.55	0.9986	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.96330	0.479	23.55	0.0012	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,023.36330	5,355.079	23.55	0.9988	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,043.45780	1,716.069	17.63	0.9553	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.85780	20.669	17.63	0.0447	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			786.65560	563.783	17.38	0.6068	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			205.45560	315.883	17.38	0.3932	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			142.09140	87.637	20.85	0.1383	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,370.89140	1,649.737	20.85	0.8617	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			49.24630	28.297	22.74	0.0497	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,358.04630	2,670.397	22.74	0.9503	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			54.80650	34.098	23.18	0.0543	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,555.00650	2,868.498	23.18	0.9457	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			190.97400	126.108	20.72	0.1768	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,281.17400	1,550.508	20.72	0.8232	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			57.70070	35.955	23.08	0.0570	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,497.90070	2,810.355	23.08	0.9430	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			0.00000	254.758	19.39	0.3150	8,024,870.70	31,500	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			0.00000	971.558	19.39	0.6850	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			0.00000	459.662	18.13	0.4966	9,652,902.00	21,000	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			0.00000	526.462	18.13	0.5034	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			41.74920	28.556	24.85	0.0420	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	Put			3,245.64920	3,567.456	24.85	0.9580	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			870.20460	650.082	17.63	0.6112	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			244.10460	358.982	17.63	0.3888	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			129.43840	84.996	21.79	0.1182	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,843.33840	2,133.896	21.79	0.8818	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,141.04520	1,817.753	17.42	0.9353	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			25.54520	38.053	17.42	0.0647	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			769.84950	570.336	17.86	0.5434	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			354.34950	490.636	17.86	0.4566	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			9.40150	4.651	26.00	0.0076	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,493.90150	5,824.951	26.00	0.9924	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,435.54530	1,153.603	17.00	0.7877	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			117.34530	172.203	17.00	0.2123	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,427.42760	1,146.141	17.01	0.7854	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			119.22760	174.742	17.01	0.2146	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,419.33190	1,138.709	17.01	0.7830	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			121.13190	177.309	17.01	0.2170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			192.11100	133.032	21.51	0.1538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,900.51100	2,178.632	21.51	0.8462	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			176.98150	122.213	21.70	0.1426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,005.38150	2,287.813	21.70	0.8574	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			175.78080	121.356	21.72	0.1417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,014.18080	2,296.956	21.72	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			233.03840	162.584	21.06	0.1836	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,661.43840	1,928.184	21.06	0.8164	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			217.45330	151.283	21.22	0.1723	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,745.85330	2,016.883	21.22	0.8277	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			207.20000	143.880	21.33	0.1648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,805.60000	2,079.480	21.33	0.8352	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			306.57000	217.679	20.43	0.2361	217,678.80	1,000	400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,334.97000	1,583.279	20.43	0.7639	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			267.81570	188.003	20.75	0.2083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,496.21570	1,753.603	20.75	0.7917	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			265.95360	186.636	20.76	0.2070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,504.35360	1,762.236	20.76	0.7930	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			350.80130	252.288	20.11	0.2674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,179.20130	1,417.888	20.11	0.7326	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			325.69260	232.601	20.29	0.2498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,264.09260	1,508.201	20.29	0.7502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			310.71240	220.906	20.40	0.2391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,319.11240	1,566.506	20.40	0.7609	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			430.07170	312.845	19.56	0.3203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			958.47170	1,178.445	19.56	0.6797	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			393.67050	285.092	19.80	0.2964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,052.07050	1,280.692	19.80	0.7036	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			375.39550	271.243	19.94	0.2842	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	14.70	Put			1,103.79550	1,336.843	19.94	0.7158	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			518.42710	379.918	19.04	0.3753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			776.82710	975.518	19.04	0.6247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			493.87910	361.214	19.18	0.3604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			822.27910	1,026.814	19.18	0.6396	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			444.96920	324.267	19.46	0.3300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			923.36920	1,139.867	19.46	0.6700	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			607.34310	448.932	18.62	0.4280	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			635.74310	814.532	18.62	0.5720	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			536.65990	393.879	18.95	0.3863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			745.05990	939.479	18.95	0.6137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			529.29440	388.232	18.99	0.3819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			757.69440	953.832	18.99	0.6181	238,457.93	250	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			855.75510	648.727	17.87	0.5581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			384.15510	514.327	17.87	0.4419	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			747.83660	559.363	18.12	0.5040	279,681.55	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			476.23660	624.963	18.12	0.4960	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			722.60190	539.367	18.20	0.4909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			501.00190	654.967	18.20	0.5091	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			975.00010	750.270	17.64	0.6133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			303.40010	415.870	17.64	0.3867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			968.76800	744.918	17.65	0.6105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			307.16800	420.518	17.65	0.3895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			944.12160	723.799	17.70	0.5994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			322.52160	439.399	17.70	0.4006	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,025.89010	794.159	17.55	0.6354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			274.29010	379.759	17.55	0.3646	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			981.26370	755.654	17.63	0.6160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			299.66370	411.254	17.63	0.3840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01040	0.003	25.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,968.41040	13,305.603	25.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,204.43450	1,880.535	17.07	0.9285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			32.83450	46.135	17.07	0.0715	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,568.21950	1,277.424	16.89	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			96.61950	143.024	16.89	0.1817	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			3.13580	1.356	25.58	0.0023	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,331.53580	7,666.956	25.58	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,175.96150	924.649	17.30	0.6955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			204.36150	290.249	17.30	0.3045	58,049.88	200	147,750
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.59830	0.221	25.58	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,038.99830	9,375.821	25.58	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			4.56140	2.046	25.58	0.0034	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,932.96140	7,267.646	25.58	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			4.15560	1.847	25.58	0.0031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,032.55560	7,367.447	25.58	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			3.31830	1.443	25.58	0.0024	0.00	0	5,700



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,271.71830	7,607.043	25.58	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		7.91900	3.751	25.58	0.0059	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,336.31900	6,669.351	25.58	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		7.49840	3.532	25.58	0.0055	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,395.89840	6,729.132	25.58	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		5.00510	2.265	25.58	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,833.40510	7,167.865	25.58	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		10.85730	5.306	25.58	0.0080	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,989.25730	6,320.907	25.58	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		9.66180	4.668	25.58	0.0071	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,118.06180	6,450.268	25.58	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		8.98950	4.312	25.58	0.0066	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,197.38950	6,529.912	25.58	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		13.56180	6.778	25.58	0.0100	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,741.96180	6,072.378	25.58	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		12.97440	6.456	25.58	0.0096	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,791.37440	6,122.056	25.58	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		12.30130	6.088	25.58	0.0091	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,850.70130	6,181.688	25.58	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		24.92680	13.251	25.58	0.0184	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,053.32680	5,378.851	25.58	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		21.91850	11.500	25.58	0.0162	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,200.31850	5,527.100	25.58	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		20.10620	10.457	25.58	0.0148	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,298.50620	5,626.057	25.58	0.9852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		39.58640	22.068	25.58	0.0289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,517.98640	4,837.668	25.58	0.9711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		27.37420	14.692	25.58	0.0201	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,945.77420	5,270.292	25.58	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		25.35590	13.503	25.58	0.0187	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,033.75590	5,359.103	25.58	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		52.72390	30.280	25.58	0.0382	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,181.12390	4,495.880	25.58	0.9618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		51.87630	29.743	25.58	0.0376	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,200.27630	4,515.343	25.58	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		40.91730	22.889	25.58	0.0298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,479.31730	4,798.489	25.58	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		57.15620	33.104	25.58	0.0413	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,085.55620	4,398.704	25.58	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		55.79180	32.232	25.58	0.0403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,114.19180	4,427.832	25.58	0.9597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		54.45750	31.382	25.58	0.0394	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,142.85750	4,456.982	25.58	0.9606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		71.36850	50.812	25.58	0.0598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,609.76850	3,926.412	25.58	0.9402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		67.45170	44.632	25.58	0.0535	0.00	0	15,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,755.85170	4,070.232	25.58	0.9465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			66.71190	43.483	25.58	0.0523	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,785.11190	4,099.083	25.58	0.9477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			89.53520	66.363	24.43	0.0780	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,077.93520	3,391.963	24.43	0.9220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			87.97600	65.272	24.53	0.0767	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,116.37600	3,430.872	24.53	0.9233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			71.64340	51.250	25.58	0.0603	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,600.04340	3,916.850	25.58	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			94.91430	70.124	24.09	0.0827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,953.31430	3,265.725	24.09	0.9173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			91.54760	67.770	24.30	0.0798	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,029.94760	3,343.370	24.30	0.9202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			89.93220	66.640	24.40	0.0784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,068.33220	3,382.240	24.40	0.9216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			101.27850	74.576	23.72	0.0882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,819.67850	3,130.176	23.72	0.9118	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			98.01810	72.295	23.90	0.0854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,886.41810	3,197.895	23.90	0.9146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			97.56510	71.978	23.93	0.0850	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,895.96510	3,207.578	23.93	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			113.18080	82.535	23.14	0.0979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,611.58080	2,918.135	23.14	0.9021	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			109.37010	80.237	23.30	0.0951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,667.77010	2,975.837	23.30	0.9049	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			108.30680	79.493	23.35	0.0942	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,686.70680	2,995.093	23.35	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			135.19030	94.227	22.44	0.1121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,363.59030	2,659.827	22.44	0.8879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			125.69390	89.178	22.73	0.1060	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,464.09390	2,764.778	22.73	0.8940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			118.47500	85.346	22.96	0.1014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,546.87500	2,850.946	22.96	0.8986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			171.06090	117.995	21.78	0.1381	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,049.46090	2,333.595	21.78	0.8619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			169.90360	117.170	21.80	0.1373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,058.30360	2,342.770	21.80	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			154.55110	106.279	22.02	0.1257	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,182.95110	2,471.879	22.02	0.8743	0.00	0	32,950
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			720.27590	547.237	18.45	0.4642	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			631.87590	797.737	18.45	0.5358	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			187.46860	132.067	22.00	0.1399	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,319.06860	2,602.567	22.00	0.8601	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			697.75750	532.307	18.64	0.4417	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			727.25750	901.607	18.64	0.5583	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			248.80230	178.935	21.51	0.1767	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,068.30230	2,338.235	21.51	0.8233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,904.27910	5,212.669	25.15	0.9382	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		387.43580	292.738	21.09	0.2396	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,930.53580	2,178.838	21.09	0.7604	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		81.20580	52.411	25.15	0.0503	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,264.30580	5,578.511	25.15	0.9497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		23.65930	13.738	25.15	0.0154	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,246.75930	7,579.838	25.15	0.9846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		138.93270	94.618	25.15	0.0835	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,372.03270	4,670.718	25.15	0.9165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		0.00000	1,791.267	16.56	0.8563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		0.00000	137.367	16.56	0.1437	34,341.70	250	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		493.12430	380.133	20.40	0.2993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,526.22430	1,756.233	20.40	0.7007	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		468.16100	359.264	20.56	0.2854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,611.26100	1,845.364	20.56	0.7146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		463.77860	355.567	20.59	0.2829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,626.87860	1,861.667	20.59	0.7171	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		395.03270	298.729	21.04	0.2439	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,898.13270	2,144.829	21.04	0.7561	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		240.96770	181.777	22.56	0.1563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,794.06770	3,077.877	22.56	0.8437	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		215.40410	166.514	23.08	0.1430	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,018.50410	3,312.614	23.08	0.8570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		465.96590	357.410	20.57	0.2841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,619.06590	1,853.510	20.57	0.7159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		138.57680	94.044	25.15	0.0831	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,381.67680	4,680.144	25.15	0.9169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		101.17910	66.569	25.15	0.0618	0.00	0	6,370
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		269.92700	209.544	22.85	0.1646	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,012.02700	3,296.544	22.85	0.8354	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,027.72710	828.566	18.39	0.5268	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		699.82710	845.566	18.39	0.4732	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,001.67370	808.143	18.56	0.5069	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		788.67370	940.943	18.56	0.4931	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		338.42780	259.409	22.15	0.1957	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,695.42780	2,962.209	22.15	0.8043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		671.97420	541.641	20.50	0.3377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,766.07420	1,982.241	20.50	0.6623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		669.53720	539.550	20.51	0.3366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,773.63720	1,990.150	20.51	0.6634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		609.86910	488.421	20.85	0.3093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		363.20850	436.248	17.39	0.2839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		907.70220	1,059.833	18.72	0.4915	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		846.97290	687.561	19.61	0.4124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,321.07290	1,508.161	19.61	0.5876	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			294.27800	240.328	24.61	0.1578	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,028.37800	4,320.928	24.61	0.8422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,779.10850	1,505.648	17.39	0.7161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,498.95990	4,776.773	24.79	0.8671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			169.83570	119.768	24.79	0.0879	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,463.93570	5,760.368	24.79	0.9121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			667.11600	537.465	20.52	0.3355	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,781.21600	1,998.065	20.52	0.6645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,093.60220	899.233	18.72	0.5085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,973.96910	2,199.021	20.85	0.6907	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			436.33540	345.749	22.08	0.2282	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,750.43540	3,006.349	22.08	0.7718	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			674.41680	543.741	20.48	0.3388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,758.51680	1,974.341	20.48	0.6612	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			264.85990	196.173	24.79	0.1329	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			341.26580	280.373	24.18	0.1761	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,870.26580	4,156.173	24.18	0.8239	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,274.01720	1,062.817	18.35	0.5598	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			773.01720	908.617	18.35	0.4402	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			529.66080	437.819	22.87	0.2422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,282.06080	3,546.219	22.87	0.7578	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			528.27960	436.881	22.89	0.2417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,290.67960	3,555.281	22.89	0.7583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			526.90860	435.947	22.90	0.2411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,299.30860	3,564.347	22.90	0.7589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,136.55820	3,379.452	22.49	0.7020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			751.60810	629.064	22.50	0.2974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,144.80810	3,387.964	22.50	0.7026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			749.86370	627.588	22.51	0.2968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,153.06370	3,396.488	22.51	0.7032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,034.90190	871.668	21.05	0.3946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,128.10190	2,330.568	21.05	0.6054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			753.35820	630.552	22.49	0.2980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			934.44800	793.557	22.49	0.3304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,228.54800	3,463.057	22.49	0.6696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			932.50740	791.886	22.50	0.3298	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,236.60740	3,471.386	22.50	0.6702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			930.57230	790.214	22.51	0.3292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,244.67230	3,479.714	22.51	0.6708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,133.36350	954.525	22.50	0.3568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,358.26350	3,564.525	22.50	0.6432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,609.46050	2,309.691	18.84	0.7001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			764.36050	849.691	18.84	0.2999	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,136.18470	958.184	22.48	0.3580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,341.08470	3,548.184	22.48	0.6420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,134.76760	956.356	22.49	0.3574	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	17.70	Put			3,349.66760	3,556.356	22.49	0.6426	0.00	0	0
<b>Total \$ / R Option</b>												<b>21,313,673.45</b>	<b>181,000</b>	<b>1,857,255</b>
<b>Total \$ / R</b>												<b>962,592,733.55</b>	<b>251,165</b>	<b>2,665,790</b>
\$ / R MAXI On	19/09/2016	Foreign Exchange Future		13.40110				13.73170			0.0000	737,060.50	55	711
\$ / R MAXI On	19/12/2016	Foreign Exchange Future		13.63440				13.97160			0.0000	68,172.00	5	112
\$ / R MAXI On	13/03/2017	Foreign Exchange Future		13.85390				14.19690			0.0000	0.00	0	52
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		14.06940				14.41590			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>805,232.50</b>	<b>60</b>	<b>878</b>
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				4,643.57770	1,907.922	20.35	0.0516	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				130,473.57770	160,797.922	20.35	0.9484	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				4,569.10350	1,870.787	20.37	0.0507	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				131,399.10350	161,760.787	20.37	0.9493	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				4,495.90290	1,834.400	20.38	0.0498	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				132,325.90290	162,724.400	20.38	0.9502	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				30,798.74390	22,035.755	20.45	0.2382	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				132,638.74390	157,595.755	20.45	0.7618	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				30,591.79820	21,881.712	20.47	0.2367	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				133,431.79820	158,441.712	20.47	0.7633	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				30,386.33570	21,720.060	20.49	0.2352	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				134,226.33570	159,280.061	20.49	0.7648	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				301,850.41030	331,261.409	23.08	0.8570	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				21,445.19300	16,594.522	23.10	0.1425	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				302,755.19300	332,204.522	23.10	0.8575	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				21,636.13530	16,708.374	23.06	0.1435	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				300,946.13530	330,318.374	23.06	0.8565	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				21,540.41030	16,651.409	23.08	0.1430	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				49,401.91000	39,269.230	21.61	0.2557	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				244,811.91000	269,329.229	21.61	0.7443	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				49,229.17660	39,128.227	21.63	0.2549	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				245,639.17660	270,188.227	21.63	0.7451	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				49,057.18950	38,987.865	21.64	0.2541	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				246,467.18950	271,047.864	21.64	0.7459	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>805,232.50</b>	<b>60</b>	<b>878</b>
£ / R	On	15/08/2016	Foreign Exchange Future					17.31360	17.78670		0.0000	0.00	0	131
£ / R	On	18/08/2016	Foreign Exchange Future					17.32420	17.79640		0.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Future					17.36990	17.84390		0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future					17.39890	17.87360		0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future					17.44190	17.91840		0.0000	30,017,509.90	1,721	52,210
£ / R	On	19/12/2016	Foreign Exchange Future					17.78190	18.26580		0.0000	0.00	0	2,522
£ / R	On	13/03/2017	Foreign Exchange Future					18.10460	18.59960		0.0000	108,627.60	6	1,274

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			18.27440		18.77340			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.43330		18.93310			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.14400		19.67600			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>30,126,137.50</b>	<b>1,727</b>	<b>94,125</b>
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			0.04500	0.076	40.78	0.0004	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			2,583.34500	3,056.476	40.78	0.9996	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			3.83100	0.872	23.79	0.0046	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,207.43100	1,676.672	23.79	0.9954	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			21.90340	8.603	19.74	0.0277	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,218.00340	1,678.703	19.74	0.9723	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,976.40610	8,451.101	30.96	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,377.54880	4,851.863	29.63	0.9981	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1.14370	0.760	29.67	0.0018	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,387.54370	4,861.860	29.67	0.9982	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1.13860	0.757	29.71	0.0018	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,397.53860	4,871.857	29.71	0.9982	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00610	0.001	30.96	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2.19850	1.322	25.65	0.0035	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,328.59850	3,802.422	25.65	0.9965	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1.14880	0.763	29.63	0.0019	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			88.03650	33.710	16.81	0.0786	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,069.63650	1,491.810	16.81	0.9214	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			16.62820	9.143	19.08	0.0227	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,928.22820	2,397.243	19.08	0.9773	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			8.40560	5.166	21.44	0.0123	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,086.01910	5,561.091	32.00	0.9947	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			4.42450	2.953	32.00	0.0052	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,096.02450	5,571.053	32.00	0.9948	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,985.62780	4,462.097	27.87	0.9923	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			4.19030	4.268	30.96	0.0075	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,585.79030	5,062.368	30.96	0.9925	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.30100	0.124	32.00	0.0003	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,381.90100	7,858.224	32.00	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			4.41910	2.991	32.00	0.0053	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			2,600.00560	3,073.266	21.44	0.9877	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			4.41380	3.030	32.00	0.0053	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,076.01380	5,551.130	32.00	0.9947	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			2.93990	1.358	32.00	0.0025	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,684.53990	6,159.458	32.00	0.9975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			4.02780	3.997	27.87	0.0077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			56.45820	51.015	23.66	0.0509	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,440.65820	4,919.115	23.66	0.9491	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			5.92770	2.624	24.92	0.0034	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,680.12770	9,160.724	24.92	0.9966	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			56.51360	51.147	23.60	0.0511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			796.36890	1,107.182	17.39	0.6107	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,799.92840	5,277.024	24.66	0.9526	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			34.62580	18.171	24.92	0.0196	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,228.82580	6,696.271	24.92	0.9804	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,375.80120	1,052.389	16.24	0.6673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			240.00120	400.489	16.24	0.3327	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			652.16890	479.082	17.39	0.3893	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,420.71360	4,899.247	23.60	0.9489	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			56.48500	51.080	23.63	0.0510	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,430.68500	4,909.180	23.63	0.9490	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			86.13350	63.803	20.19	0.0702	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,230.33350	3,691.903	20.19	0.9298	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			55.72840	48.924	24.66	0.0474	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			116.03530	88.884	22.54	0.0688	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,276.43530	5,744.284	22.54	0.9312	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			116.84130	89.862	22.54	0.0694	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,257.24130	5,725.262	22.54	0.9306	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			116.43740	89.371	22.54	0.0691	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,266.83740	5,734.772	22.54	0.9309	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			189.47900	148.489	23.09	0.0963	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,396.07900	5,854.089	23.09	0.9037	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			5,106.90000	5,606.700		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			5,086.90000	5,586.700		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			5,096.90000	5,596.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			563.29580	434.668	22.43	0.1799	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,047.29580	6,450.668	22.43	0.8201	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			566.20170	437.067	22.43	0.1807	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,030.20170	6,433.067	22.43	0.8193	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			564.74700	435.866	22.43	0.1803	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,038.74700	6,441.866	22.43	0.8197	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>55,582</b>
<b>Total £ / R</b>												<b>30,126,137.50</b>	<b>1,727</b>	<b>149,707</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13250		0.13413			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13536		0.13702			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13811		0.13980			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14094		0.14263			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,202</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,413.23900	2,250.309	19.34	0.9984	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.33900	0.409	19.34	0.0016	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,417.88750	1,257.284	15.80	0.9726	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	0.12	Put			4.98750	7.384	15.80	0.0274	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			543.36970	426.402	16.39	0.6473	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			130.46970	176.502	16.39	0.3527	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,298.20000	27,463.900	28.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,298.20000	28,463.900	28.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,298.20000	29,463.900	28.46	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			791.30750	708.407	18.79	0.4912	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			811.70750	897.207	18.79	0.5088	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			485.13530	431.684	20.54	0.3282	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,505.53530	1,620.484	20.54	0.6718	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			306.96810	270.185	22.16	0.2178	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,327.36810	2,458.985	22.16	0.7822	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,512.50850	1,616.959	20.60	0.5914	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			545.77300	499.094	22.07	0.3021	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,283.17300	2,405.394	22.07	0.6979	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			390.79700	353.835	23.30	0.2234	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,128.19700	3,260.135	23.30	0.7766	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			775.10850	710.659	20.60	0.4086	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>19,202</b>
€ / R	On	15/08/2016	Foreign Exchange Future			14.85740		15.11170			0.0000	0.00	0	3
€ / R	On	26/08/2016	Foreign Exchange Future			14.89340		15.14780			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			14.97930		15.23510			0.0000	91,059,164.70	6,079	32,980
€ / R	On	30/09/2016	Foreign Exchange Future			15.01880		15.27540			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.30210		15.56340			0.0000	336,646.20	22	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.61050		15.87870			0.0000	1,951,312.50	125	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			15.92840		16.20040			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.20380		16.48540			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>93,347,123.40</b>	<b>6,226</b>	<b>134,124</b>
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			0.38670	0.061	31.50	0.0004	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,698.68670	1,952.661	31.50	0.9996	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			40.49760	12.654	18.37	0.0531	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			752.69760	979.254	18.37	0.9469	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			209.14930	291.119	15.71	0.4695	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			24.16510	10.881	19.86	0.0293	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,789.06510	2,031.581	19.86	0.9707	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			548.10250	366.263	15.66	0.5664	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			183.00250	256.963	15.66	0.4336	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			504.24930	330.419	15.71	0.5305	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			155.03670	83.136	17.40	0.1819	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	19/09/2016	Foreign Exchange Option	15.81	Put		729.93670	913.836	17.40	0.8181	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		498.17090	325.505	15.72	0.5254	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		213.07090	296.205	15.72	0.4746	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call		39.38140	17.820	19.02	0.0468	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put		1,484.28140	1,718.520	19.02	0.9532	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		492.13940	320.882	15.74	0.5203	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		217.03940	301.582	15.74	0.4797	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		45.94590	22.838	19.62	0.0508	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,750.54590	1,984.039	19.62	0.9492	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,700.46580	1,894.942	19.50	0.8016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		272.59640	202.477	19.36	0.2123	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,609.19640	1,800.377	19.36	0.7877	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		16.94130	6.304	21.39	0.0099	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,253.54130	5,504.204	21.39	0.9901	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		5.93590	1.800	21.39	0.0031	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		253.86580	187.042	19.50	0.1984	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,342.53590	6,599.700	21.39	0.9969	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		377.94870	286.202	18.57	0.2853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,214.54870	1,384.102	18.57	0.7147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		353.93330	267.014	18.73	0.2691	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,290.53330	1,464.914	18.73	0.7309	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		257.16720	189.758	19.47	0.2008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,683.76720	1,877.658	19.47	0.7992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		255.51230	188.395	19.48	0.1996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,692.11230	1,886.295	19.48	0.8004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		241.99040	189.393	21.30	0.1531	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,063.29040	3,278.893	21.30	0.8469	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		240.96540	188.826	21.32	0.1526	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,072.26540	3,288.326	21.32	0.8474	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		243.02380	190.210	21.28	0.1537	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,054.32380	3,269.710	21.28	0.8463	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		397.79310	328.983	21.53	0.2027	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,377.39310	3,580.583	21.53	0.7973	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		396.59610	328.438	21.55	0.2022	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,386.19610	3,590.038	21.55	0.7978	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		395.39920	327.901	21.57	0.2018	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,394.99920	3,599.501	21.57	0.7982	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		567.49490	475.722	21.62	0.2432	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,562.09490	3,751.922	21.62	0.7568	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		570.30240	476.975	21.58	0.2441	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,544.90240	3,733.175	21.58	0.7559	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		568.89630	476.350	21.60	0.2437	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,553.49630	3,742.550	21.60	0.7563	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>46,372</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>93,347,123.40</b>	<b>6,226</b>	<b>180,496</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.33290		10.50750			0.0000	1,715,261.40	166	8,795
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.48760		10.66530			0.0000	0.00	0	7
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.63550		10.81690			0.0000	170,168.00	16	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.77810		10.96090			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.90500		11.09400			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>1,885,429.40</b>	<b>182</b>	<b>12,107</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			60.57920	108.188	12.56	0.3610	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			370.56020	244.930	12.56	0.6301	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			63.06020	112.030	12.56	0.3699	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			363.11410	238.863	12.56	0.6211	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			65.61410	115.963	12.56	0.3789	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			378.07920	251.088	12.56	0.6390	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			344.96610	261.080	13.47	0.4358	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			339.66610	433.480	13.47	0.5642	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			340.61290	257.514	13.49	0.4313	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			345.31290	439.914	13.49	0.5687	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			336.30900	253.992	13.51	0.4269	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			351.00900	446.392	13.51	0.5731	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			161.88550	122.318	15.72	0.1845	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,284.98550	1,426.818	15.72	0.8155	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			160.39350	121.145	15.74	0.1829	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,293.49350	1,435.645	15.74	0.8171	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			158.91370	119.986	15.76	0.1814	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,302.01370	1,444.486	15.76	0.8186	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,378.44280	1,506.236	15.95	0.7558	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			273.09300	217.456	15.92	0.2473	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,362.19300	1,489.356	15.92	0.7527	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			271.21250	215.888	15.93	0.2458	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,370.31250	1,497.788	15.93	0.7542	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			269.34280	214.336	15.95	0.2442	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			374.22360	306.567	16.18	0.2878	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,450.22360	1,571.567	16.18	0.7122	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			372.14840	304.758	16.19	0.2864	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,458.14840	1,579.759	16.19	0.7136	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			370.08640	302.966	16.20	0.2849	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,466.08640	1,587.966	16.20	0.7151	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>1,885,429.40</b>	<b>182</b>	<b>12,107</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.27120		10.42690			0.0000	0.00	0	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.45630		10.61470			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.63160		10.79350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			1.13690	0.845	20.94	0.0039	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,954.23690	2,109.645	20.94	0.9961	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			1.11370	0.847	21.03	0.0039	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,964.21370	2,119.647	21.03	0.9961	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			1.09110	0.849	21.11	0.0039	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,974.19110	2,129.649	21.11	0.9961	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			36.22060	25.130	18.20	0.0542	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,951.52060	2,098.830	18.20	0.9458	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			37.08430	25.752	18.16	0.0555	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,932.38430	2,079.452	18.16	0.9445	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			36.64970	25.439	18.18	0.0548	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,941.94970	2,089.139	18.18	0.9452	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			95.79850	73.433	18.06	0.1094	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,032.29850	2,171.833	18.06	0.8906	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			95.03500	72.834	18.08	0.1085	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,041.53500	2,181.234	18.08	0.8915	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			94.27850	72.240	18.10	0.1077	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,050.77850	2,190.640	18.10	0.8923	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>20</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			13.74270		13.99240			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.05580		14.31260			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.35650		14.61960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			7.22890	4.820	25.00	0.0125	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,614.82890	2,862.120	25.00	0.9875	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			7.16900	4.809	25.06	0.0125	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,624.76900	2,872.109	25.06	0.9875	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			7.10960	4.798	25.13	0.0124	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,634.70960	2,882.098	25.13	0.9876	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			116.17910	84.517	21.62	0.1028	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,503.57910	2,728.717	21.62	0.8972	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			117.81540	85.745	21.60	0.1041	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,485.21540	2,709.945	21.60	0.8959	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			116.99330	85.129	21.61	0.1035	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,494.39330	2,719.329	21.61	0.8965	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			255.23180	204.217	21.82	0.1710	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,705.63180	2,917.717	21.82	0.8290	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			257.56060	206.118	21.79	0.1725	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,687.96060	2,899.618	21.79	0.8275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			256.39470	205.166	21.80	0.1717	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,696.79470	2,908.666	21.80	0.8283	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.01500		2.05670			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04290		2.08510			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.06840		2.11110			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	2.47	Put			4,136.36640	4,553.115	24.17	0.9939	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			3.43070	3.105	23.32	0.0063	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,936.43070	4,353.105	23.32	0.9937	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			3.39600	3.108	23.74	0.0062	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,036.39600	4,453.108	23.74	0.9938	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			3.36640	3.115	24.17	0.0061	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			94.36050	59.253	18.98	0.0616	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,743.36050	4,130.253	18.98	0.9384	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			89.06240	56.115	19.09	0.0585	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,838.06240	4,227.115	19.09	0.9415	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			84.08080	53.169	19.20	0.0556	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,933.08080	4,324.169	19.20	0.9444	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,929.28920	4,292.994	19.26	0.8757	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			231.02090	171.873	19.39	0.1206	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,020.02090	4,387.873	19.39	0.8794	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			222.14080	166.975	19.53	0.1171	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,111.14080	4,482.975	19.53	0.8829	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			240.28920	176.994	19.26	0.1243	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>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.03650		2.07860			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			903.21510	1,150.918	15.97	0.6408	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			553.52480	388.747	16.08	0.3405	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			967.52480	1,223.747	16.08	0.6595	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			519.78930	363.263	16.19	0.3226	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,033.78930	1,298.263	16.19	0.6774	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			589.21510	415.918	15.97	0.3592	0.00	0	0
<b>Total CNH/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 CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.01780		2.05180			0.0000	0.00	0	306
DKK / R	On	19/12/2016	Foreign Exchange Future			2.06240		2.09690			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,591.51970	3,928.965	23.67	0.9870	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			10.68850	7.398	22.90	0.0141	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,392.68850	3,729.398	22.90	0.9859	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			10.07740	7.022	23.22	0.0133	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,492.07740	3,829.022	23.22	0.9867	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			9.51970	6.965	23.67	0.0130	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			77.75010	59.646	18.85	0.0618	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,808.75010	4,135.646	18.85	0.9382	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			72.18090	60.866	19.26	0.0617	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,903.18090	4,236.866	19.26	0.9383	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			66.98730	62.109	19.67	0.0618	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,997.98730	4,338.109	19.67	0.9382	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>306</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.72850		1.77120			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76030		1.80400			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79010		1.83450			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			5.17810	2.662	24.22	0.0061	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,493.17810	3,917.662	24.22	0.9939	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			5.02920	2.638	24.69	0.0060	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,593.02920	4,017.638	24.69	0.9940	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			4.89440	2.617	25.15	0.0058	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,692.89440	4,117.617	25.15	0.9942	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			142.00680	101.586	22.60	0.0959	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,302.00680	3,698.586	22.60	0.9041	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			134.87540	98.053	22.82	0.0924	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,394.87540	3,795.053	22.82	0.9076	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			128.14530	94.717	23.03	0.0891	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,488.14530	3,891.717	23.03	0.9109	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			321.74300	243.439	21.93	0.1643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,376.74300	3,742.439	21.93	0.8357	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			310.26880	234.749	22.03	0.1590	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,465.26880	3,833.749	22.03	0.8410	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			299.27200	229.462	22.24	0.1550	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,554.27200	3,928.462	22.24	0.8450	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 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			0.13120		0.13440			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13110		0.13430			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13130		0.13460			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			0.03950		0.04100			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03830		0.03920			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03750		0.03850			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			9.67780		9.78320			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.81310		9.92020			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.94400		10.05200			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			384.66840	302.428	13.62	0.7011	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			61.46840	84.628	13.62	0.2989	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			377.15500	295.625	13.62	0.6929	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			63.95500	87.825	13.62	0.3071	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			369.71480	288.907	13.62	0.6846	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			66.51480	91.107	13.62	0.3154	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			102.92930	80.981	16.41	0.1653	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,032.72930	1,117.881	16.41	0.8347	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			101.58830	79.821	16.43	0.1633	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,041.38830	1,126.721	16.43	0.8367	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			100.26530	78.678	16.44	0.1613	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,050.06530	1,135.578	16.44	0.8387	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,234.60960	1,311.284	16.76	0.7875	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			179.91430	148.122	16.72	0.2161	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,217.91430	1,294.122	16.72	0.7839	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			178.25280	146.695	16.74	0.2143	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,226.25280	1,302.695	16.74	0.7857	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			176.60960	145.284	16.76	0.2125	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Future			1.29990		1.30790			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31240		1.32050			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32780		1.33620			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	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			921.00000	1,001.000		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			1,021.00000	1,101.000		1.0000	0.00	0	0
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			1,121.00000	1,201.000		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			795.00000	876.000		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			895.00000	976.000		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			995.00000	1,076.000		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			838.00000	922.000		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			938.00000	1,022.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,038.00000	1,122.000		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			1.30150		1.30490			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30420		1.30740			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30680		1.31010			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11780		1.10950			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12230		1.11390			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12680		1.11850			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>11,955</b>
RAIN	On	19/09/2016	Foreign Exchange Future			23,447.08000		23,905.09000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			23,885.69000		24,351.76000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.00010		10.18460			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.17100		10.35750			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			3.71940	1.923	19.01	0.0093	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,439.11940	1,621.823	19.01	0.9907	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			3.63790	1.891	19.06	0.0091	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,449.03790	1,631.790	19.06	0.9909	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			3.55850	1.858	19.12	0.0089	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,458.95850	1,641.758	19.12	0.9911	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			62.14610	41.515	17.68	0.0873	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,514.64610	1,680.515	17.68	0.9127	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			61.35810	40.956	17.69	0.0862	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,523.85810	1,689.956	17.69	0.9138	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			60.57910	40.403	17.71	0.0852	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,533.07910	1,699.403	17.71	0.9148	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			4.48870		4.56040			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.48070		4.54740			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			0.80050	0.505	18.93	0.0057	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			710.40050	781.805	18.93	0.9943	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.87300	0.551	18.72	0.0063	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			690.47300	761.851	18.72	0.9937	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.83580	0.527	18.82	0.0060	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			700.43580	771.827	18.82	0.9940	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			10.12740	7.368	15.80	0.0439	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			752.72740	816.668	15.80	0.9561	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.74290	7.116	15.84	0.0425	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			762.34290	826.416	15.84	0.9575	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.37260	6.873	15.88	0.0412	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			771.97260	836.173	15.88	0.9588	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			1.25020		1.35320			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.18960		1.29140			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.14260		1.24330			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
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 067 442 982.90	78,360	1,084,811
Total Options									21 313 673.45	181,000	1,959,209
Grand Total:									1,088,756,656.35	259,360	3,044,020