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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/08/2016 Foreign Exchange Future			14.27280		14.14760			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.27280		14.15320			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			14.27020		14.15870			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			14.27300		14.16150			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.28420		14.17260			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.28700		14.17540			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.29270		14.18100			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.29560		14.18370			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.30710		14.19490			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.31280		14.20040			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.32430		14.21160			0.0000	1,735,661,106.70	121,169	460,421
\$ / R On 22/09/2016 Foreign Exchange Future			14.33290		14.21990			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.34720		14.23380			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.35010		14.23660			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.35300		14.23940			0.0000	19,233,020.00	1,340	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.35580		14.24220			0.0000	0.00	0	70
\$ / R On 05/10/2016 Foreign Exchange Future			14.37010		14.25620			0.0000	0.00	0	27
\$ / R On 14/10/2016 Foreign Exchange Future			14.39580		14.28130			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.41010		14.29530			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.43010		14.31480			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.43290		14.31760			0.0000	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Future			14.46390		14.34800			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			14.47230		14.35630			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.49180		14.37570			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.52250		14.40610			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.56580		14.37170			0.0000	3,641,450.00	250	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.56870		14.45120			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.58320		14.46530			0.0000	143,279,940.00	9,825	102,567
\$ / R	On	13/01/2017	Foreign Exchange Future			14.65570		14.53580			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.69040		14.56970			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.82670		14.70210			0.0000	23,426,186.00	1,580	31,177
\$ / R	On	12/04/2017	Foreign Exchange Future			14.91370		14.78640			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.95150		14.82300			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.11270		14.97950			0.0000	0.00	0	149,771
\$ / R	On	12/07/2017	Foreign Exchange Future			15.18130		15.04610			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.38580		15.24400			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.66470		15.51270			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.94360		15.78150			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.22250		16.05020			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,925,241,702.70</b>	<b>134,164</b>	<b>758,205</b>
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.21750	0.001	100.00	0.0000	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,782.61750	3,657.201	100.00	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,347.60000	2,472.800	48.64	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	48.64	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			661.51970	775.746	52.29	0.9797	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			13.91970	2.946	52.29	0.0203	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.27490	0.004	100.00	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,552.67490	3,427.204	100.00	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			8.09010	11.102	34.31	0.0522	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			994.89010	878.302	34.31	0.9478	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			7.93130	10.826	34.44	0.0509	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,004.73130	888.026	34.44	0.9491	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.92300	1.280	43.27	0.0062	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			1,847.72300	1,728.480	43.27	0.9938	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Call			449.70560	544.703	28.79	0.8949	0.00	0	2,000
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Put			46.50560	21.903	28.79	0.1051	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			155.49270	199.464	24.99	0.6035	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			182.29270	106.664	24.99	0.3965	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			22.68810	33.733	29.73	0.1489	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			619.48810	510.933	29.73	0.8511	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			399.24100	478.886	24.90	0.8408	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			70.54100	38.686	24.90	0.1592	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			24.72500	20.038	25.84	0.0922	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			786.02500	669.838	25.84	0.9078	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			328.15090	388.722	23.58	0.7634	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			116.65090	65.722	23.58	0.2366	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			237.02150	280.532	23.97	0.6416	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			185.52150	117.532	23.97	0.3584	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			715.84930	819.902	22.25	0.9357	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			23.24930	15.702	22.25	0.0643	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.74370	0.351	39.60	0.0012	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,625.34370	3,513.351	39.60	0.9988	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			706.89960	807.705	22.35	0.9220	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			31.49960	20.705	22.35	0.0780	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			544.07690	627.453	21.72	0.8611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			68.67690	40.453	21.72	0.1389	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.78060	0.396	39.45	0.0014	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,565.38060	3,453.396	39.45	0.9986	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			504.06900	582.319	22.37	0.8039	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			103.06900	69.619	22.37	0.1961	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.90060	1.692	37.51	0.0052	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,120.90060	3,008.992	37.51	0.9948	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			61.05400	73.573	25.72	0.1850	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			877.35400	777.973	25.72	0.8150	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			3.78500	4.744	32.02	0.0147	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,320.08500	2,209.144	32.02	0.9853	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1.90820	1.295	39.82	0.0037	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,618.20820	3,505.695	39.82	0.9963	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			728.83650	827.316	22.51	0.8994	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			45.13650	31.716	22.51	0.1006	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			86.55850	100.248	24.46	0.2237	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			841.65850	743.148	24.46	0.7763	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			2.00030	2.265	44.82	0.0050	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,517.10030	4,405.165	44.82	0.9950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			948.10470	1,049.245	22.01	0.9237	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			37.70470	26.445	22.01	0.0763	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			938.98800	1,039.869	21.97	0.9221	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			38.58800	27.069	21.97	0.0779	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			929.88980	1,030.508	21.92	0.9204	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			39.48980	27.708	21.92	0.0796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,231.04580	1,338.151	21.69	0.9588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			19.44580	13.851	21.69	0.0412	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,008.33510	1,110.134	21.00	0.9278	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			36.73510	25.834	21.00	0.0722	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			963.27500	1,063.590	20.86	0.9193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			41.67500	29.290	20.86	0.0807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			945.40460	1,045.085	20.80	0.9157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			43.80460	30.785	20.80	0.0843	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			780.70520	873.088	20.25	0.8738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			69.10520	48.788	20.25	0.1262	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			643.48330	722.239	20.15	0.8157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			111.88330	77.939	20.15	0.1843	0.00	0	525

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	13.70	Call			629.14820	706.757	20.20	0.8077	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			117.54820	82.457	20.20	0.1923	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			954.32840	1,054.329	20.83	0.9175	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			42.72840	30.029	20.83	0.0825	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			437.80000	497.595	20.88	0.6723	20,973,616.61	42,150	53,900
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			226.20000	173.295	20.88	0.3277	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			335.46000	383.712	21.34	0.5730	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			323.86000	259.412	21.34	0.4270	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			733.37770	820.448	20.08	0.8576	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			81.77770	56.148	20.08	0.1424	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			221.80440	253.122	22.18	0.4282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			510.20440	428.822	22.18	0.5718	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			192.26740	219.206	22.48	0.3841	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			580.66740	494.906	22.48	0.6159	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			573.73380	646.672	20.38	0.7743	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			142.13380	102.372	20.38	0.2257	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			166.33830	189.360	22.79	0.3430	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			654.73830	565.061	22.79	0.6570	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			161.55380	183.847	22.85	0.3351	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			669.95380	579.547	22.85	0.6649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			293.07520	334.515	21.57	0.5232	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			381.47520	310.215	21.57	0.4768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			133.44970	151.432	23.24	0.2870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			771.84970	677.132	23.24	0.7130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			106.18390	120.644	23.70	0.2382	0.00	0	4,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			894.58390	796.344	23.70	0.7618	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			186.80480	212.923	22.54	0.3757	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			595.20480	508.623	22.54	0.6243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			66.21390	73.604	24.35	0.1581	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,154.61390	1,049.304	24.35	0.8419	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			48.08640	52.411	24.78	0.1182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,336.48640	1,228.111	24.78	0.8818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			152.36640	173.256	22.97	0.3197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			700.76640	608.956	22.97	0.6803	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			34.84010	37.099	25.21	0.0874	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,523.24010	1,412.799	25.21	0.9126	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			26.90320	28.613	25.67	0.0691	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,675.30320	1,564.313	25.67	0.9309	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			77.59900	86.982	24.13	0.1820	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,065.99900	962.682	24.13	0.8180	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			20.44870	21.969	26.21	0.0542	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,838.84870	1,727.669	26.21	0.9458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			13.91070	15.230	26.98	0.0385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,072.31070	1,960.930	26.98	0.9615	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			40.94370	44.123	25.00	0.1018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,429.34370	1,319.823	25.00	0.8982	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		11.48960	12.724	27.36	0.0325	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,189.88960	2,078.424	27.36	0.9675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		9.50140	10.657	27.74	0.0275	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,307.90140	2,196.357	27.74	0.9725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		21.46160	23.011	26.12	0.0566	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,809.86160	1,698.711	26.12	0.9434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		7.50770	8.571	28.22	0.0223	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,455.90770	2,344.271	28.22	0.9777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		7.05370	8.094	28.35	0.0211	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,495.45370	2,383.794	28.35	0.9789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		12.05080	13.306	27.27	0.0339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,160.45080	2,049.006	27.27	0.9661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		4.44540	5.319	29.30	0.0141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,792.84540	2,681.019	29.30	0.9859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.53940	3.957	32.26	0.0099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,291.93940	3,179.657	32.26	0.9901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		7.74610	8.822	28.16	0.0229	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,436.14610	2,324.522	28.16	0.9771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.36640	3.806	33.68	0.0092	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,491.76640	3,379.505	33.68	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.46410	0.752	40.05	0.0018	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,338.86410	5,226.452	40.05	0.9982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		5.50630	6.455	28.86	0.0170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,653.90630	2,542.155	28.86	0.9830	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		356.33760	404.938	21.21	0.5745	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		336.43760	272.038	21.21	0.4255	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		205.83950	237.497	22.10	0.3737	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		662.03950	580.297	22.10	0.6263	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		3.74280	3.635	32.08	0.0080	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,017.14280	3,903.535	32.08	0.9920	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		3.59770	3.486	32.93	0.0076	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,176.99770	4,063.386	32.93	0.9924	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,438.58090	2,551.416	24.43	0.9961	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		1.98090	1.316	24.43	0.0039	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		822.45380	913.026	19.23	0.8577	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		85.85380	62.926	19.23	0.1423	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		721.43410	806.081	19.43	0.8097	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		122.03410	93.081	19.43	0.1903	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		100.72140	119.547	23.67	0.2061	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,158.52140	1,063.747	23.67	0.7939	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		805.23380	897.156	18.97	0.8275	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		109.03380	87.056	18.97	0.1725	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		90.96170	113.561	23.69	0.1741	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,499.66170	1,407.761	23.69	0.8259	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		322.60320	384.899	20.72	0.4580	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		607.30320	554.799	20.72	0.5420	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			936.55560	1,041.383	18.45	0.8197	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			121.75560	111.283	18.45	0.1803	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			2.60660	4.295	26.17	0.0086	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,457.80660	4,344.195	26.17	0.9914	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			2.29450	3.810	26.16	0.0077	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,537.49450	4,423.710	26.16	0.9923	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,520.15670	2,635.292	21.85	0.9887	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			5.35670	5.192	21.85	0.0113	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			224.79280	273.920	21.67	0.3346	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			967.19280	901.020	21.67	0.6654	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			78.76970	100.808	24.06	0.1426	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,901.16970	1,807.908	24.06	0.8574	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,140.96680	1,249.990	18.17	0.8791	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			73.36680	67.090	18.17	0.1209	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			294.07260	351.468	21.26	0.3831	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			896.07260	837.568	21.26	0.6169	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			90.00310	114.958	24.17	0.1483	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,042.00310	1,951.058	24.17	0.8517	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			85.39030	109.344	24.28	0.1419	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,097.39030	2,005.444	24.28	0.8581	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			936.50820	1,036.190	18.63	0.7791	1,036,190.30	1,000	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			180.20820	163.890	18.63	0.2209	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			557.21010	638.517	19.76	0.5855	957,775.05	1,500	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			450.91010	416.217	19.76	0.4145	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,226.24990	1,330.785	18.30	0.8545	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			110.54990	98.985	18.30	0.1455	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			198.09880	242.109	22.66	0.2664	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,422.39880	1,350.309	22.66	0.7336	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			60.53980	79.586	25.55	0.0996	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,774.83980	2,677.787	25.55	0.9004	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,618.66500	2,732.422	19.88	0.9820	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.56500	9.922	19.88	0.0180	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,089.10220	1,187.751	18.45	0.7947	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			183.00220	165.251	18.45	0.2053	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			18.49400	28.783	29.97	0.0346	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,012.39400	4,906.283	29.97	0.9654	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			0.00000	528.799	19.63	0.4288	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			0.00000	724.599	19.63	0.5712	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,869.17240	1,978.021	18.29	0.9276	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			57.97240	49.321	18.29	0.0724	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,860.03750	1,968.816	18.29	0.9266	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			58.83750	50.116	18.29	0.0734	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,850.91360	1,959.622	18.28	0.9256	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			59.71360	50.922	18.28	0.0744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,409.16650	1,337.727	21.91	0.6802	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			442.30480	500.572	20.72	0.4275	0.00	0	2,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			977.00480	917.372	20.72	0.5725	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			387.65670	441.521	21.14	0.3867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,122.35670	1,058.321	21.14	0.6133	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			385.11470	438.768	21.16	0.3847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,129.81470	1,065.569	21.16	0.6153	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			505.47660	568.680	20.33	0.4715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			840.17660	785.480	20.33	0.5285	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			469.41900	530.158	20.55	0.4469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			914.11900	856.958	20.55	0.5531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			448.18880	506.999	20.69	0.4318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			962.88880	903.799	20.69	0.5682	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			617.99090	689.059	19.78	0.5426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			652.69090	605.859	19.78	0.4574	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			566.61080	633.643	20.00	0.5112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			731.31080	680.443	20.00	0.4888	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			540.63260	606.072	20.14	0.4946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			775.33260	722.872	20.14	0.5054	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			741.54820	818.684	19.34	0.6100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			506.24820	465.484	19.34	0.3900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			707.48890	783.221	19.45	0.5924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			542.18890	500.021	19.45	0.4076	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			638.87150	711.624	19.70	0.5549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			623.57150	578.424	19.70	0.4451	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			808.32900	888.093	19.13	0.6430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			443.02900	404.893	19.13	0.3570	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			766.68450	844.830	19.26	0.6227	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			481.38450	441.630	19.26	0.3773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			756.54840	834.287	19.29	0.6176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			491.24840	451.087	19.29	0.3824	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			862.87800	944.681	18.96	0.6683	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			397.57800	361.481	18.96	0.3317	0.00	0	86,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			819.01540	899.186	19.10	0.6480	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			433.71540	395.987	19.10	0.3520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			813.65830	893.627	19.11	0.6455	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			438.35830	400.427	19.11	0.3545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,043.41010	1,131.378	18.47	0.7428	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			278.11010	248.178	18.47	0.2572	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,011.55210	1,098.493	18.56	0.7306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			296.25210	265.293	18.56	0.2694	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			999.00790	1,085.538	18.59	0.7257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			303.70790	272.338	18.59	0.2743	5,446,754.00	20,000	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,295.64830	1,392.597	18.07	0.8226	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			170.34830	149.397	18.07	0.1774	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,288.09960	1,384.855	18.08	0.8206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			172.79960	151.655	18.08	0.1794	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,177.85900	1,271.625	18.22	0.7889	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	13.50	Put			212.55900	188.425	18.22	0.2111	486,135.47	2,580	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,333.75300	1,431.659	18.03	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			158.45300	138.459	18.03	0.1674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,326.08350	1,423.802	18.04	0.8306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			160.78350	140.602	18.04	0.1694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,318.44020	1,415.965	18.05	0.8286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			163.14020	142.765	18.05	0.1714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,566.09330	1,669.172	17.76	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			100.79330	85.972	17.76	0.1155	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,388.09980	1,487.318	17.96	0.8461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			142.79980	124.118	17.96	0.1539	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02990	0.067	29.00	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,474.72990	12,356.867	29.00	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,682.57450	2,796.568	19.16	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.27450	13.368	19.16	0.0220	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.38090	2.353	29.00	0.0034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,546.08090	8,429.153	29.00	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,012.83700	2,122.943	18.14	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			47.53700	39.743	18.14	0.0596	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,929.06810	2,038.514	18.01	0.9330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			53.76810	45.314	18.01	0.0670	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			8.50890	12.783	29.00	0.0158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,543.20890	6,429.583	29.00	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			6.89420	10.509	29.00	0.0133	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,781.59420	6,667.309	29.00	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			6.53880	10.004	29.00	0.0127	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,841.23880	6,726.804	29.00	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			14.76390	21.354	29.00	0.0250	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,909.46390	5,798.154	29.00	0.9750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			10.12430	15.029	29.00	0.0183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,344.82430	6,231.829	29.00	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			9.28320	13.863	29.00	0.0170	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,443.98320	6,330.663	29.00	0.9830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			18.69750	26.608	29.00	0.0304	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,633.39750	5,523.408	29.00	0.9696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			17.48290	24.995	29.00	0.0288	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,712.18290	5,601.795	29.00	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			15.53450	22.390	29.00	0.0261	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,850.23450	5,739.190	29.00	0.9739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			24.59930	34.355	29.00	0.0381	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,309.29930	5,201.155	29.00	0.9619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			23.41030	32.806	29.00	0.0366	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,368.11030	5,259.606	29.00	0.9634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			20.84250	29.441	29.00	0.0333	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,505.54250	5,396.241	29.00	0.9667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			40.02840	54.077	29.00	0.0565	0.00	0	26,053



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,724.72840	4,620.877	29.00	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			36.94950	50.190	29.00	0.0530	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,821.64950	4,716.990	29.00	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			25.63320	35.698	29.00	0.0394	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,260.33320	5,152.498	29.00	0.9606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			49.18200	65.521	29.00	0.0667	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,473.88200	4,372.321	29.00	0.9333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			45.81440	61.329	29.00	0.0630	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,560.51440	4,458.129	29.00	0.9370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			45.09560	60.431	29.00	0.0622	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,579.79560	4,477.231	29.00	0.9378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			76.94180	93.385	27.60	0.0937	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,731.64180	3,630.185	27.60	0.9063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			70.04410	85.398	28.44	0.0849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,014.74410	3,912.198	28.44	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			69.17760	84.402	28.56	0.0838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,053.87760	3,951.202	28.56	0.9162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			79.34640	96.165	27.33	0.0968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,644.04640	3,542.965	27.33	0.9032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			78.53010	95.221	27.42	0.0958	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,673.23010	3,572.021	27.42	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			77.46380	93.990	27.54	0.0944	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,712.16380	3,610.790	27.54	0.9056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			89.78470	108.196	26.34	0.1100	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,314.48470	3,214.996	26.34	0.8900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			88.76950	107.028	26.43	0.1087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,343.46950	3,243.828	26.43	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			80.17940	97.126	27.24	0.0979	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,614.87940	3,513.926	27.24	0.9021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			96.70660	116.150	25.78	0.1186	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,131.40660	3,032.950	25.78	0.8814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			96.31990	115.708	25.81	0.1182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,141.01990	3,042.508	25.81	0.8818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			90.82150	109.389	26.25	0.1113	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,285.52150	3,186.189	26.25	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			123.76450	149.353	24.42	0.1520	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,618.46450	2,526.153	24.42	0.8480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			120.75600	145.887	24.49	0.1488	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,655.45600	2,562.687	24.49	0.8512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			101.13470	121.227	25.46	0.1241	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,025.83470	2,928.027	25.46	0.8759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			134.14760	161.287	24.19	0.1630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,498.84760	2,408.087	24.19	0.8370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			127.64460	153.819	24.34	0.1561	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,572.34460	2,480.619	24.34	0.8439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			124.52960	150.233	24.41	0.1528	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	16.95	Put			2,609.22960	2,517.033	24.41	0.8472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			146.45620	175.378	23.95	0.1757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,371.15620	2,282.178	23.95	0.8243	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			140.14880	168.164	24.07	0.1692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,434.84880	2,344.964	24.07	0.8308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			139.27340	167.161	24.09	0.1683	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,443.97340	2,353.961	24.09	0.8317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			168.45630	200.424	23.56	0.1978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,173.15630	2,087.224	23.56	0.8022	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			162.10970	193.216	23.67	0.1915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,226.80970	2,140.016	23.67	0.8085	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			160.05450	190.879	23.70	0.1894	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,244.75450	2,157.679	23.70	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			200.63100	236.780	23.08	0.2288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,935.33100	1,853.580	23.08	0.7712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			186.76970	221.156	23.28	0.2156	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,031.46970	1,947.956	23.28	0.7844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			176.21200	209.217	23.44	0.2054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,110.91200	2,026.017	23.44	0.7946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			252.69740	295.043	22.47	0.2761	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,637.39740	1,561.843	22.47	0.7239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			251.02360	293.179	22.48	0.2747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,645.72360	1,569.979	22.48	0.7253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			228.78960	268.372	22.73	0.2548	692,398.47	2,580	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,763.48960	1,685.171	22.73	0.7452	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			283.03940	328.064	22.14	0.3021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,497.73940	1,424.864	22.14	0.6979	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			261.24840	304.550	22.38	0.2836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,595.94840	1,521.350	22.38	0.7164	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			259.51450	302.625	22.40	0.2821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,604.21450	1,529.425	22.40	0.7179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			340.03660	389.777	21.56	0.3491	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,274.73660	1,206.577	21.56	0.6509	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			318.60240	366.389	21.77	0.3316	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,353.30240	1,283.189	21.77	0.6684	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			304.46650	350.927	21.91	0.3198	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			273.07780	308.368	22.59	0.2644	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,907.27780	1,822.668	22.59	0.7356	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			990.54410	1,068.264	18.51	0.6867	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			404.74410	362.564	18.51	0.3133	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			955.55030	1,027.410	18.64	0.6555	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			485.85030	437.010	18.64	0.3445	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			354.99150	392.372	21.87	0.3144	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,675.29150	1,591.972	21.87	0.6856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			620.84420	668.405	20.44	0.4373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,278.74420	1,201.705	20.44	0.5627	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			531.13640	572.572	21.01	0.3858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,529.03640	1,445.872	21.01	0.6142	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			331.55910	360.794	22.69	0.2603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,379.45910	2,284.094	22.69	0.7397	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			297.11520	323.405	23.03	0.2367	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,595.01520	2,496.705	23.03	0.7633	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			623.75990	671.494	20.43	0.4389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,271.65990	1,194.794	20.43	0.5611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			180.32030	192.913	25.57	0.1451	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,918.22030	3,806.213	25.57	0.8549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			157.42730	168.152	26.81	0.1250	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,455.32730	4,341.452	26.81	0.8750	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			521.63240	562.453	21.08	0.3801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,559.53240	1,475.753	21.08	0.6199	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			132.74540	151.053	27.48	0.1122	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,810.64540	4,704.353	27.48	0.8878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			42.95240	50.473	27.48	0.0439	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,760.85240	6,643.773	27.48	0.9561	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			180.78710	193.421	25.55	0.1455	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,908.68710	3,796.721	25.55	0.8545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,544.70550	2,657.920	15.81	0.9577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			42.60550	31.220	15.81	0.0423	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			659.97310	709.762	20.23	0.4585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,187.87310	1,113.062	20.23	0.5415	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			626.69470	674.594	20.41	0.4405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,264.59470	1,187.894	20.41	0.5595	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,312.88920	1,400.982	18.22	0.7034	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			476.48920	437.282	18.22	0.2966	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			358.72440	390.554	22.80	0.2613	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,592.32440	2,496.854	22.80	0.7387	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			442.67490	481.903	22.23	0.3053	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,289.67490	2,200.403	22.23	0.6947	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,270.73720	1,357.187	18.33	0.6797	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			547.73720	505.687	18.33	0.3203	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			857.06760	926.613	20.21	0.4798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,387.56760	1,323.913	20.21	0.5202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			777.34900	841.823	20.59	0.4446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,577.84900	1,509.123	20.59	0.5554	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,078.38810	1,158.400	19.32	0.5684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			628.59880	592.935	18.39	0.3281	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			325.19940	350.491	24.80	0.2043	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,995.69940	3,887.790	24.80	0.7957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,176.08190	2,293.697	16.84	0.8567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			196.58190	180.997	16.84	0.1433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			0.00000	1,861.556	21.30	0.6118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			560.77230	611.005	21.97	0.3398	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,311.27230	2,228.305	21.97	0.6602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		0.00000	1,545.168	18.29	0.6908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		0.00000	542.468	18.29	0.3092	1,546,034.66	2,850	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,378.09880	1,475.635	18.39	0.6719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,394.43440	1,330.604	20.23	0.5216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		850.81430	920.009	20.24	0.4771	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,401.31430	1,337.309	20.24	0.5229	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		252.51150	283.825	26.70	0.1635	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,983.01150	4,881.125	26.70	0.8365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.00000	714.256	21.30	0.3882	4,071,260.91	5,700	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		988.88810	935.700	19.32	0.4316	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		860.21390	929.935	20.20	0.4811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,380.71390	1,317.235	20.20	0.5189	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		362.06060	391.241	23.85	0.2290	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,532.56060	3,428.541	23.85	0.7710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		853.93440	923.304	20.23	0.4784	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		421.83210	459.605	23.46	0.2549	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,355.73210	3,258.305	23.46	0.7451	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,616.19870	1,721.944	18.13	0.7199	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		520.09870	490.643	18.13	0.2801	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		662.53550	717.069	22.45	0.3409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,798.53550	2,711.270	22.45	0.6591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		660.79580	715.179	22.46	0.3401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,806.79580	2,719.379	22.46	0.6599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		664.28720	718.967	22.43	0.3416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,790.28720	2,703.167	22.43	0.6584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,711.88750	2,621.465	22.24	0.6041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,261.13560	1,341.978	20.81	0.5122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,748.43560	1,677.278	20.81	0.4878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		918.85050	980.694	22.22	0.3974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,696.15050	2,605.994	22.22	0.6026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		916.71560	978.426	22.23	0.3966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,704.01560	2,613.726	22.23	0.6034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		914.58750	976.166	22.24	0.3959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		1,111.76450	1,177.145	22.29	0.4228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,830.26450	2,733.545	22.29	0.5772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		1,109.46930	1,174.727	22.30	0.4221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,837.96930	2,741.127	22.30	0.5779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		1,114.07390	1,179.571	22.28	0.4235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,822.57390	2,725.970	22.28	0.5765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		1,305.08400	1,374.490	22.32	0.4452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		2,944.88400	2,841.990	22.32	0.5548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		1,302.64720	1,371.930	22.33	0.4445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		2,952.44720	2,849.430	22.33	0.5555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		1,300.20820	1,369.377	22.33	0.4438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		2,960.00820	2,856.877	22.33	0.5562	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	13.64	Call			2,994.82610	3,129.345	18.76	0.7918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			584.62610	546.845	18.76	0.2082	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>35,210,165.46</b>	<b>78,360</b>	<b>1,988,615</b>
<b>Total \$ / R</b>												<b>1,960,451,868.16</b>	<b>212,524</b>	<b>2,746,820</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.32430		14.21160			0.0000	859,458.00	60	600
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.58320		14.46530			0.0000	379,163.20	26	168
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.82670		14.70210			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.11270		14.97950			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>1,238,621.20</b>	<b>86</b>	<b>825</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			10,784.62110	12,249.786	23.67	0.2412	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			88,624.62110	78,819.786	23.67	0.7588	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			10,618.38840	12,064.422	23.70	0.2382	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			89,458.38840	79,634.422	23.70	0.7618	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			10,454.65300	11,872.154	23.72	0.2351	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			90,294.65300	80,442.154	23.72	0.7649	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			44,561.19340	50,442.427	20.73	0.4297	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			97,031.19340	91,122.427	20.73	0.5703	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			44,263.35340	50,123.616	20.75	0.4276	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			97,733.35340	91,803.616	20.75	0.5724	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			43,967.81530	49,806.849	20.77	0.4255	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			98,437.81530	92,486.849	20.77	0.5745	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			259,501.51790	249,670.502	23.03	0.7633	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			29,583.04520	32,200.855	23.05	0.2358	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			260,373.04520	250,530.855	23.05	0.7642	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			29,840.98090	32,481.200	23.02	0.2376	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			258,630.98090	248,811.200	23.02	0.7624	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			29,711.51790	32,340.502	23.03	0.2367	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			63,408.27780	68,860.661	21.46	0.3763	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			202,458.27780	194,590.661	21.46	0.6237	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			63,195.26710	68,632.514	21.48	0.3753	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			203,245.26710	195,362.514	21.48	0.6247	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			62,983.67660	68,405.323	21.49	0.3742	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			204,033.67660	196,135.324	21.49	0.6258	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>1,238,621.20</b>	<b>86</b>	<b>825</b>
£ / R	On	31/08/2016	Foreign Exchange Future			18.83170		18.75550			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.86420		18.78690			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.90840		18.83020			0.0000	31,085,409.60	1,644	47,201
£ / R	On	05/10/2016	Foreign Exchange Future			18.97610		18.89810			0.0000	0.00	0	112
£ / R	On	19/12/2016	Foreign Exchange Future			19.28830		19.20450			0.0000	2,507,479.00	130	13,096
£ / R	On	13/03/2017	Foreign Exchange Future			19.64920		19.55840			0.0000	0.00	0	1,260

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			19.83550		19.73840			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.07290		19.97050			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.90080		20.77520			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>33,592,888.60</b>	<b>1,774</b>	<b>71,790</b>
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			131.51140	133.751	22.98	0.3599	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			416.01140	342.051	22.98	0.6401	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1.42290	1.091	30.76	0.0032	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,484.52290	3,406.891	30.76	0.9968	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00190	0.004	38.11	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,063.10190	6,985.804	38.11	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4.56090	4.805	26.81	0.0140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,417.66090	2,340.605	26.81	0.9860	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1.44940	1.118	30.69	0.0033	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,464.54940	3,386.918	30.69	0.9967	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1.43600	1.104	30.72	0.0033	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,474.53600	3,396.904	30.72	0.9967	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			373.72290	388.632	19.48	0.5136	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			443.52290	380.232	19.48	0.4864	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			107.14770	105.698	20.42	0.1938	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,106.94770	1,027.298	20.42	0.8062	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			31.58780	31.171	20.70	0.0702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,173.38590	4,094.284	29.28	0.9941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			3.58520	2.673	29.32	0.0059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,183.38520	4,104.273	29.32	0.9941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,075.98440	2,997.248	24.96	0.9867	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			3.91090	3.526	27.22	0.0081	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,673.71090	3,595.126	27.22	0.9919	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			1.40750	0.573	36.02	0.0012	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,471.20750	6,392.173	36.02	0.9988	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			3.58590	2.684	29.28	0.0059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,711.38780	1,632.771	20.70	0.9298	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			3.58670	2.696	29.24	0.0059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,163.38670	4,084.296	29.24	0.9941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			3.60680	2.158	31.89	0.0045	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,773.40680	4,693.758	31.89	0.9955	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			6.18440	5.648	24.96	0.0133	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,115.22630	1,166.035	18.50	0.8301	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			137.12630	109.935	18.50	0.1699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			100.36820	96.354	20.83	0.0952	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,545.86820	3,458.054	20.83	0.9048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			10.13310	15.995	26.74	0.0161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,745.63310	7,667.695	26.74	0.9839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			101.68740	97.708	20.82	0.0963	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			437.64810	389.747	17.66	0.3023	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,884.81720	3,796.563	21.01	0.9236	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	24.46	Call			48.37320	56.561	24.89	0.0523	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,303.87320	5,228.262	24.89	0.9477	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,198.28840	2,263.239	17.75	0.8918	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			123.78840	104.939	17.75	0.1082	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,232.14810	1,268.047	17.66	0.6977	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,527.18740	3,439.408	20.82	0.9037	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			101.02470	97.029	20.82	0.0958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,536.52470	3,448.729	20.82	0.9042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			223.70930	224.870	20.19	0.1949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,429.20930	2,346.570	20.19	0.8051	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			79.31720	74.863	21.01	0.0764	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			204.21730	203.236	21.76	0.1359	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,405.81730	4,314.036	21.76	0.8641	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			205.61190	204.742	21.74	0.1368	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,387.21190	4,295.542	21.74	0.8632	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			204.91310	203.987	21.75	0.1364	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,396.51310	4,304.787	21.75	0.8636	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			283.39740	281.657	21.76	0.1635	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,524.99740	4,426.157	21.76	0.8365	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			4,069.50000	3,967.100		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			4,049.50000	3,947.100		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			4,059.50000	3,957.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			772.24400	782.821	22.10	0.2725	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,157.04400	5,042.021	22.10	0.7275	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			774.26940	784.933	22.08	0.2733	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,139.06940	5,024.133	22.08	0.7267	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			773.25920	783.875	22.09	0.2729	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,148.05920	5,033.075	22.09	0.7271	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>42,233</b>
<b>Total £ / R</b>												<b>33,592,888.60</b>	<b>1,774</b>	<b>114,023</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14256		0.14142			0.0000	0.00	0	18,271
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14573		0.14454			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14879		0.14754			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15239		0.15103			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,231</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,142.76200	3,255.902	23.50	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.16200	0.002	23.50	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,159.90900	2,255.952	19.23	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			18.30900	0.052	19.23	0.0003	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,265.26860	1,258.166	15.57	0.9888	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			123.66860	2.266	15.57	0.0112	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00060	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,545.90060	26,426.900	28.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,545.90030	27,426.900	28.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,545.90020	28,426.900	28.33	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,751.52870	1,241.701	16.85	0.7091	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			997.82870	362.301	16.85	0.2909	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,268.36860	766.358	18.72	0.5044	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,514.66860	886.958	18.72	0.4956	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			896.13610	483.367	20.63	0.3449	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,142.43610	1,603.967	20.63	0.6551	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,600.71290	919.454	19.01	0.4294	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,295.08420	810.940	20.49	0.4322	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,191.98420	1,571.940	20.49	0.5678	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			971.27690	585.055	22.04	0.3265	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,868.17690	2,346.055	22.04	0.6735	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,703.81290	1,158.454	19.01	0.5706	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>23,231</b>
€ / R	On	26/08/2016	Foreign Exchange Future			16.10190		15.91380			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.16880		15.99650			0.0000	113,052,249.60	6,992	37,611
€ / R	On	30/09/2016	Foreign Exchange Future			16.21390		16.04190			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.44490		16.24160			0.0000	8,222,450.00	500	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.52820		16.35020			0.0000	40,890,766.80	2,474	17,728
€ / R	On	13/03/2017	Foreign Exchange Future			16.87250		16.68540			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.27750		17.07850			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.65950		17.44850			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>162,165,466.40</b>	<b>9,966</b>	<b>138,249</b>
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			153.85480	268.954	32.16	0.8180	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			100.05480	27.054	32.16	0.1820	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			818.15120	681.058	21.62	0.6991	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			253.67210	180.991	19.76	0.3228	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,093.98840	1,252.962	20.17	0.9363	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			37.48840	24.162	20.17	0.0637	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,084.82560	1,243.526	20.14	0.9349	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			38.32560	24.726	20.14	0.0651	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			134.65120	169.858	21.62	0.3009	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			32.07630	20.533	20.36	0.0550	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			83.05180	105.644	22.38	0.2042	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,086.55180	936.844	22.38	0.7958	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,075.68040	1,234.102	20.11	0.9335	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			39.18040	25.302	20.11	0.0665	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			440.17210	539.791	19.76	0.6772	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,158.57630	1,319.333	20.36	0.9450	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			135.63900	170.303	21.85	0.2616	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,073.73900	936.403	21.85	0.7384	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			0.00000	730.306	18.72	0.5710	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			0.00000	525.406	18.72	0.4290	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,117.53840	1,003.927	19.58	0.5812	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			490.26240	558.417	19.41	0.4409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,040.06240	930.217	19.41	0.5591	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			47.97820	51.933	24.59	0.0561	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,497.77820	4,323.733	24.59	0.9439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			22.42280	24.653	25.29	0.0286	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			457.73840	522.127	19.58	0.4188	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,572.22280	5,396.453	25.29	0.9714	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			668.30200	757.315	18.68	0.5504	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			718.10200	629.115	18.68	0.4496	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			628.43370	712.192	18.80	0.5275	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			778.23370	683.992	18.80	0.4725	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			463.48920	528.549	19.55	0.4227	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,103.28920	990.349	19.55	0.5773	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			460.60670	525.330	19.57	0.4207	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,110.40670	997.130	19.57	0.5793	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			379.58830	419.961	21.00	0.2796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,394.18830	2,247.460	21.00	0.7204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			377.97320	418.166	21.01	0.2786	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,402.57320	2,255.666	21.01	0.7214	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			381.20730	421.767	20.98	0.2806	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,385.80730	2,239.267	20.98	0.7194	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			574.30420	622.595	20.88	0.3230	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,675.80420	2,525.095	20.88	0.6770	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			572.54140	620.664	20.89	0.3221	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,684.04140	2,533.164	20.89	0.6779	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			570.78010	618.735	20.90	0.3212	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,692.28010	2,541.235	20.90	0.6788	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,815.32010	2,661.517	20.82	0.6365	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			787.78340	845.301	20.80	0.3651	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,799.28340	2,645.801	20.80	0.6349	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			785.79840	843.159	20.81	0.3643	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,807.29840	2,653.659	20.81	0.6357	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			783.82010	841.017	20.82	0.3635	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,372</b>
<b>Total € / R</b>												<b>162,165,466.40</b>	<b>9,966</b>	<b>184,621</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.90010		10.81280			0.0000	7,204,966.10	661	10,663

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.07130		10.97930			0.0000	55,356.50	5	1,015
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.23570		11.13860			0.0000	5,123,479.20	456	3,531
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.42990		11.32610			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.61650		11.50640			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>12,383,801.80</b>	<b>1,122</b>	<b>15,209</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			621.45090	704.973	17.04	0.9317	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			18.65090	14.873	17.04	0.0683	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			640.45620	723.997	17.17	0.9360	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			17.65620	13.897	17.17	0.0640	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			630.94570	714.477	17.10	0.9339	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			18.14570	14.377	17.10	0.0661	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			216.93610	186.968	14.40	0.3101	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			520.16070	581.912	14.41	0.6857	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			220.86070	190.612	14.41	0.3143	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			532.35670	594.668	14.39	0.6941	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			213.05670	183.368	14.39	0.3059	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			526.23610	588.268	14.40	0.6899	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			236.56820	259.569	15.90	0.3210	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,047.96820	973.869	15.90	0.6790	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			234.55860	257.365	15.92	0.3187	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,055.95860	981.665	15.92	0.6813	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			238.59660	261.790	15.88	0.3233	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,039.99660	966.090	15.88	0.6767	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			367.06000	406.525	15.97	0.3822	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,100.96000	1,036.625	15.97	0.6178	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			364.68090	403.931	15.99	0.3802	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,108.58090	1,044.031	15.99	0.6198	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			369.45650	409.138	15.95	0.3842	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,093.35650	1,029.238	15.95	0.6158	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			493.21260	543.672	16.14	0.4223	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,156.81260	1,097.172	16.14	0.5777	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			490.54750	540.683	16.16	0.4205	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,164.14750	1,104.183	16.16	0.5795	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			487.90320	537.711	16.17	0.4187	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,171.50320	1,111.211	16.17	0.5813	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>12,383,801.80</b>	<b>1,122</b>	<b>15,209</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.07960		10.97850			0.0000	110,796.00	10	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.28480		11.17950			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.47840		11.36780			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>110,796.00</b>	<b>10</b>	<b>2,230</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			5.86190	6.428	21.73	0.0272	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,407.36190	1,306.828	21.73	0.9728	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			5.74100	6.295	21.78	0.0267	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,417.24100	1,316.695	21.78	0.9733	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			5.62290	6.164	21.84	0.0261	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,427.12290	1,326.564	21.84	0.9739	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			87.39770	107.577	18.81	0.1751	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,437.89770	1,352.777	18.81	0.8249	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			89.40690	109.941	18.77	0.1785	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,419.90690	1,335.141	18.77	0.8215	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			88.39560	108.752	18.79	0.1768	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,428.89560	1,343.952	18.79	0.8232	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			183.18380	202.608	18.05	0.2395	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,545.38380	1,454.209	18.05	0.7605	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			181.76810	201.053	18.06	0.2379	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,553.96810	1,462.653	18.06	0.7621	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			180.36430	199.510	18.08	0.2363	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,562.56430	1,471.110	18.08	0.7637	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>110,796.00</b>	<b>10</b>	<b>2,230</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.81090		14.70200			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.16440		15.05110			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.50000		15.37880			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			15.02670	14.748	24.38	0.0396	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,913.02670	1,803.848	24.38	0.9604	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			14.82650	14.559	24.43	0.0391	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,922.82650	1,813.659	24.43	0.9609	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			14.62940	14.374	24.48	0.0386	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,932.62940	1,823.474	24.48	0.9614	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			219.40490	244.773	21.94	0.2363	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,868.30490	1,780.373	21.94	0.7637	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			222.41380	248.098	21.91	0.2390	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,851.31380	1,763.699	21.91	0.7610	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			220.90410	246.430	21.92	0.2377	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,859.80410	1,772.030	21.92	0.7623	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			396.09760	430.125	21.47	0.2988	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,087.29760	2,000.125	21.47	0.7012	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			399.74680	434.076	21.44	0.3011	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,070.94680	1,984.076	21.44	0.6989	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			397.91560	432.097	21.45	0.3000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,079.11560	1,992.097	21.45	0.7000	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 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			2.14660		2.12880			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.17590		2.15720			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20320		2.18330			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			3,419.59250	3,242.042	24.76	0.9835	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			9.12610	9.566	24.14	0.0197	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,221.12610	3,043.566	24.14	0.9803	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			8.31690	8.762	24.45	0.0180	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,320.31690	3,142.762	24.45	0.9820	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			7.59250	8.042	24.76	0.0165	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			154.16530	191.622	19.85	0.1577	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,082.16530	2,932.622	19.85	0.8423	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			145.49850	181.358	19.94	0.1503	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,173.49850	3,022.358	19.94	0.8497	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			137.33520	171.661	20.03	0.1432	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,265.33520	3,112.661	20.03	0.8568	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,306.34140	3,141.098	19.13	0.7778	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			326.25790	358.902	19.21	0.2149	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,393.25790	3,226.902	19.21	0.7851	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			313.71630	345.283	19.29	0.2079	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,480.71630	3,313.283	19.29	0.7921	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			339.34140	373.098	19.13	0.2222	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			2.16910		2.15060			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	2.13	Call			827.65560	952.656	16.94	0.6001	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			621.65560	561.657	16.94	0.3999	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			930.97290	1,065.223	16.82	0.6424	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			524.97290	474.223	16.82	0.3576	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			878.16290	1,007.829	16.88	0.6213	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			572.16290	516.829	16.88	0.3787	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>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.17180		2.14870			0.0000	104,246.40	48	312

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Future			2.22070		2.19670			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>104,246.40</b>	<b>48</b>	<b>312</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			20.39110	24.805	21.76	0.0492	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,433.39110	2,206.805	21.76	0.9508	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			18.71850	22.659	22.12	0.0448	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,531.71850	2,304.659	22.12	0.9552	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			17.22380	20.749	22.48	0.0410	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,630.22380	2,402.749	22.48	0.9590	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			169.70980	223.087	19.36	0.1787	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,902.70980	2,716.087	19.36	0.8213	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			158.34950	210.455	19.42	0.1701	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,991.34950	2,803.455	19.42	0.8299	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			147.67730	198.518	19.49	0.1619	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,080.67730	2,891.518	19.49	0.8381	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>104,246.40</b>	<b>48</b>	<b>312</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.84750		1.83310			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.88270		1.86770			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.91520		1.89940			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			12.04580	12.802	26.72	0.0266	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,881.04580	2,737.802	26.72	0.9734	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			10.77430	11.495	27.01	0.0240	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,979.77430	2,836.495	27.01	0.9760	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			9.64950	10.338	27.30	0.0216	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,078.64950	2,935.338	27.30	0.9784	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			216.22440	259.876	23.25	0.2004	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,739.22440	2,632.876	23.25	0.7996	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			205.49660	247.535	23.38	0.1920	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,828.49660	2,720.535	23.38	0.8080	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			195.35770	235.841	23.51	0.1840	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,918.35770	2,808.841	23.51	0.8160	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			450.12130	489.685	22.10	0.2753	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,856.12130	2,737.685	22.10	0.7247	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			434.63950	473.152	22.21	0.2673	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,940.63950	2,821.152	22.21	0.7327	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			419.77640	457.268	22.33	0.2594	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,025.77640	2,905.268	22.33	0.7406	0.00	0	0
<b>Total HK\$/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 HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14080		0.13970			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14100		0.13980			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14100		0.14000			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			0.05900		0.05900			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04050		0.04010			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03970		0.03920			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.45020		10.37890			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.59970		10.52340			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.74650		10.66590			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			928.24270	996.476	20.32	0.9712	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			9.34270	6.276	20.32	0.0288	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			918.49600	986.664	20.24	0.9704	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			9.59600	6.464	20.24	0.0296	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			908.75690	976.857	20.16	0.9695	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			9.85690	6.657	20.16	0.0305	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			257.44040	290.898	16.75	0.4207	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			584.04040	541.198	16.75	0.5793	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			254.34520	287.592	16.77	0.4171	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			590.94520	547.892	16.77	0.5829	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			251.28640	284.322	16.79	0.4134	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			597.88640	554.622	16.79	0.5866	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			785.37590	731.164	16.63	0.5798	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			348.25390	374.478	16.64	0.4175	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			792.35390	737.978	16.64	0.5825	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			354.31990	380.879	16.61	0.4229	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			778.41990	724.379	16.61	0.5771	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			351.27590	377.663	16.63	0.4202	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>100</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.34760		1.33820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36350		1.35380			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37860		1.36830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			618.00000	524.000		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			718.00000	624.000		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			818.00000	724.000		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			462.00000	365.000		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			562.00000	465.000		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			662.00000	565.000		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			517.00000	414.000		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			617.00000	514.000		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			717.00000	614.000		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			1.32000		1.32500			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32260		1.32760			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32530		1.33030			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			1.12880		1.12560			0.0000	28,220.00	25	13,346
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13340		1.13030			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13800		1.13490			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>28,220.00</b>	<b>25</b>	<b>13,346</b>
<b>Total QUANTO € / \$</b>												<b>28,220.00</b>	<b>25</b>	<b>13,346</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,180.39000		24,959.12000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,663.03000		25,432.55000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.58030		10.48330			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
SGD / R	On	19/12/2016	Foreign Exchange Future			10.76930		10.66670			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			7.21390	10.599	20.85	0.0455	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,143.91390	1,050.299	20.85	0.9545	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			7.06340	10.269	20.88	0.0442	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,153.76340	1,059.969	20.88	0.9558	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			6.91680	9.949	20.91	0.0430	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,163.61680	1,069.649	20.91	0.9570	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			98.97380	123.786	18.64	0.2046	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,242.27380	1,164.486	18.64	0.7954	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			97.75120	122.424	18.66	0.2026	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,251.05120	1,173.124	18.66	0.7974	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			96.54370	121.079	18.68	0.2007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,259.84370	1,181.779	18.68	0.7993	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			4.85670		4.79220			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.84790		4.78250			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			4.10740	6.242	19.67	0.0593	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			481.90740	419.542	19.67	0.9407	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			4.58050	6.847	19.33	0.0651	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			462.38050	400.147	19.33	0.9349	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			4.33670	6.535	19.50	0.0621	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			472.13670	409.835	19.50	0.9379	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			29.44530	41.063	16.09	0.1796	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			536.94530	483.163	16.09	0.8204	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			28.46020	39.788	16.13	0.1748	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			545.96020	491.888	16.13	0.8252	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			27.43010	38.553	16.16	0.1701	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			554.93010	500.653	16.16	0.8299	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			1.41330		1.40430			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.35430		1.34190			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31810		1.29030			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									2,134,865,743.10	147,195	1,027,056
Total Options									35,210,165.46	78,360	2,077,220
Grand Total:									2,170,075,908.56	225,555	3,104,276