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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/08/2016 Foreign Exchange Future			14.44640		14.06600			0.0000	642,388,068.80	44,467	0
\$ / R On 31/08/2016 Foreign Exchange Future			14.42440		14.06600			0.0000	1,428,015.60	99	410
\$ / R On 01/09/2016 Foreign Exchange Future			14.42440		14.06850			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.43440		14.07830			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.43690		14.08080			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.44190		14.08620			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.44490		14.08910			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.45690		14.10070			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.46290		14.10650			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.47500		14.11810			0.0000	1,147,939,875.00	79,305	457,606
\$ / R On 22/09/2016 Foreign Exchange Future			14.48400		14.12680			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.49900		14.14140			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.50210		14.14430			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.50510		14.14720			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.50810		14.15010			0.0000	35,907,547.50	2,475	2,545
\$ / R On 05/10/2016 Foreign Exchange Future			14.52260		14.16410			0.0000	0.00	0	27
\$ / R On 14/10/2016 Foreign Exchange Future			14.54870		14.18940			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.56320		14.20340			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.58350		14.22300			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.58640		14.22580			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.61800		14.25640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Future			14.62660		14.26470			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.64650		14.28400			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.67790		14.31440			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.72150		14.35680			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.72440		14.35960			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.73900		14.37380			0.0000	167,140,260.00	11,340	105,529
\$ / R	On	13/01/2017	Foreign Exchange Future			14.81190		14.44470			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.84700		14.47870			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.98430		14.61220			0.0000	23,165,727.80	1,546	32,018
\$ / R	On	12/04/2017	Foreign Exchange Future			15.07250		14.69790			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.11070		14.73500			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.27360		14.89370			0.0000	940,242,816.00	61,560	149,791
\$ / R	On	12/07/2017	Foreign Exchange Future			15.34280		14.96130			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.54920		15.16270			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.83230		15.43800			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.11550		15.71320			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.39870		15.98850			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,958,212,310.70</b>	<b>200,792</b>	<b>759,221</b>
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			4.25490	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,088.25490	703.600	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.40840	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			1,934.40840	1,553.600	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			79.82280	266.400	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			193.82280	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			15.33140	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			699.33140	303.600	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			4.38750	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,078.38750	693.600	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Call			351.35490	696.400	24.20	1.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Put			35.35490	0.000	24.20	0.0000	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			313.26370	602.876	35.39	0.9473	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			77.26370	8.476	35.39	0.0527	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			13.76700	18.266	35.59	0.1022	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			867.76700	513.866	35.59	0.8978	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			158.58800	360.839	30.17	0.7937	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			200.08800	46.439	30.17	0.2063	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			244.57150	499.132	31.74	0.8803	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			126.07150	24.732	31.74	0.1197	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			621.00020	959.508	25.64	0.9741	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			22.70020	5.108	25.64	0.0259	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			449.94200	749.239	22.80	0.9417	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			69.14200	12.338	22.80	0.0583	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.15020	0.220	43.99	0.0009	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,659.35020	3,303.320	43.99	0.9991	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.13450	0.215	44.55	0.0008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,719.33450	3,363.315	44.55	0.9992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			610.21510	944.346	25.19	0.9655	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			29.41510	7.446	25.19	0.0345	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			411.19250	687.851	22.48	0.8996	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			104.99250	25.951	22.48	0.1004	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.63110	1.023	40.04	0.0036	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,214.43110	2,859.123	40.04	0.9964	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			2.55350	3.911	34.11	0.0133	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,413.45350	2,059.011	34.11	0.9867	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.48120	0.481	40.53	0.0017	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,711.38120	3,355.581	40.53	0.9983	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			630.20630	959.758	24.77	0.9446	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			41.10630	14.858	24.77	0.0554	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			36.27430	75.665	26.09	0.2090	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			947.17430	630.765	26.09	0.7910	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.72330	0.821	44.01	0.0022	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,610.02330	4,253.921	44.01	0.9978	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			52.34360	110.785	24.72	0.2597	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			901.64360	603.885	24.72	0.7403	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			849.07720	1,188.541	24.07	0.9510	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			32.57720	15.640	24.07	0.0490	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			839.79460	1,178.894	24.00	0.9499	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			33.29460	15.994	24.00	0.0501	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			830.52850	1,169.256	23.94	0.9488	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			34.02850	16.355	23.94	0.0512	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,137.49250	1,483.169	23.39	0.9740	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			19.39250	8.169	23.39	0.0260	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			912.11650	1,250.159	22.45	0.9538	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			34.01650	15.159	22.45	0.0462	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			866.28830	1,202.203	22.25	0.9481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			38.18830	17.203	22.25	0.0519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			848.09060	1,183.091	22.18	0.9456	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			39.99060	18.092	22.18	0.0544	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			686.05800	1,003.974	21.43	0.9165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			67.95800	28.974	21.43	0.0835	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			552.01600	839.658	20.73	0.8772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			113.91600	44.658	20.73	0.1228	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			538.15740	821.815	20.65	0.8720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			120.05740	46.815	20.65	0.1280	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			857.17990	1,192.642	22.22	0.9469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			39.07990	17.642	22.22	0.0531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			356.80660	584.227	21.01	0.7540	7,799,423.78	13,350	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			238.70660	109.226	21.01	0.2460	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			264.79570	452.079	21.46	0.6548	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			346.69570	177.079	21.46	0.3452	88,539.50	500	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			639.57410	948.521	21.20	0.9049	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		81.47410	33.521	21.20	0.0951	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		165.60050	295.024	22.17	0.4977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		547.50050	320.024	22.17	0.5023	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		140.83510	254.157	22.48	0.4473	127,078.60	500	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		622.73510	379.157	22.48	0.5527	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		484.89490	752.906	20.52	0.8472	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		146.79490	57.906	20.52	0.1528	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		119.52380	218.128	22.79	0.3994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		701.42380	443.128	22.79	0.6006	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		115.64070	211.471	22.85	0.3902	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		717.54070	456.471	22.85	0.6098	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		227.16630	394.117	21.68	0.6025	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		409.06630	219.117	21.68	0.3975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		92.58150	172.352	23.25	0.3333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		824.48150	547.352	23.25	0.6667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		70.41890	135.321	23.71	0.2749	202,981.20	1,500	5,050
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		952.31890	660.321	23.71	0.7251	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		136.30980	246.575	22.54	0.4375	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		638.20980	391.575	22.54	0.5625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		39.99520	80.429	24.43	0.1797	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,221.89520	905.429	24.43	0.8203	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		27.13830	55.150	24.78	0.1311	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,409.03830	1,080.150	24.78	0.8689	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		108.22830	198.682	22.97	0.3721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		750.12830	483.682	22.97	0.6279	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		19.51800	37.324	25.13	0.0938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,601.41800	1,262.324	25.13	0.9062	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		15.08180	27.091	25.41	0.0709	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,756.98180	1,412.091	25.41	0.9291	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		48.41120	96.594	24.26	0.2087	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,130.31120	821.594	24.26	0.7913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		11.54080	20.269	26.00	0.0543	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,923.44080	1,575.269	26.00	0.9457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		8.00680	13.920	26.97	0.0380	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,159.90680	1,808.920	26.97	0.9620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		22.99310	45.439	24.95	0.1111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,504.89310	1,170.439	24.95	0.8889	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		6.70690	11.600	27.45	0.0319	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,278.60690	1,926.600	27.45	0.9681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		5.64000	9.705	27.94	0.0268	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,397.54000	2,044.705	27.94	0.9732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		12.09270	21.264	25.88	0.0568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,893.99270	1,546.264	25.88	0.9432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		4.56720	7.810	28.54	0.0217	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,546.46720	2,192.810	28.54	0.9783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		4.32190	7.379	28.70	0.0206	0.00	0	1,600

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	16.70	Put		2,586.22190	2,232.379	28.70	0.9794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		7.00810	12.137	27.33	0.0333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,248.90810	1,897.137	27.33	0.9667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		3.24100	4.891	29.91	0.0137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,885.14100	2,529.891	29.91	0.9863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.07250	3.086	32.56	0.0084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,384.97250	3,028.086	32.56	0.9916	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		4.69580	8.037	28.46	0.0223	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,526.59580	2,173.037	28.46	0.9777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.05170	3.052	34.20	0.0080	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,584.95170	3,228.052	34.20	0.9920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.40790	0.953	43.25	0.0022	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,432.30790	5,075.953	43.25	0.9978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		3.48120	5.906	29.35	0.0165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,745.38120	2,390.906	29.35	0.9835	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		285.37640	474.770	21.30	0.6517	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		358.57640	190.770	21.30	0.3483	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		161.82570	273.280	21.99	0.4285	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		710.42570	464.280	21.99	0.5715	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		2.60220	2.429	32.37	0.0058	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,268.30220	3,910.329	32.37	0.9942	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,345.33570	2,702.567	24.63	0.9984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		1.03570	0.467	24.63	0.0016	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		734.29330	1,037.341	19.24	0.9076	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		89.99330	35.241	19.24	0.0924	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		2.70710	2.516	31.45	0.0061	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,108.40710	3,750.416	31.45	0.9939	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		638.88230	921.907	19.50	0.8666	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		131.68230	56.807	19.50	0.1334	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		78.37910	134.560	23.64	0.2344	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,228.27910	926.460	23.64	0.7656	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		728.94280	1,018.266	19.13	0.8763	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		124.84280	55.666	19.13	0.1237	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		81.92210	126.553	23.59	0.1949	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,582.52210	1,267.853	23.59	0.8051	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		300.34430	438.372	20.56	0.5093	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		676.94430	455.172	20.56	0.4907	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		4.04450	3.984	25.84	0.0082	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,551.04450	4,190.485	25.84	0.9918	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		3.52420	3.459	25.80	0.0073	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,630.52420	4,269.959	25.80	0.9927	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,426.43600	2,786.867	22.32	0.9923	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		3.43600	3.367	22.32	0.0077	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		881.56920	1,163.253	18.58	0.8598	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		158.56920	79.753	18.58	0.1402	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		0.00000	339.098	21.28	0.4002	678,195.20	2,000	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	27/10/2016	Foreign Exchange Option	14.96	Put			0.00000	712.698	21.28	0.5998	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			216.13980	309.198	21.52	0.3722	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,050.33980	782.798	21.52	0.6278	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			77.27370	111.977	23.98	0.1583	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,991.47370	1,665.577	23.98	0.8417	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,074.24210	1,382.698	18.34	0.9099	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			98.44210	46.298	18.34	0.0901	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			0.00000	643.605	19.72	0.6308	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			0.00000	307.205	19.72	0.3692	614,410.60	2,000	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			90.87270	127.256	24.08	0.1635	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,134.47270	1,809.256	24.08	0.8365	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			86.40250	120.875	24.19	0.1563	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,190.00250	1,862.875	24.19	0.8437	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			285.77920	396.617	21.17	0.4224	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			979.37920	728.617	21.17	0.5776	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			884.55880	1,154.870	18.89	0.8169	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			219.85880	128.270	18.89	0.1831	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			531.73510	720.866	19.83	0.6325	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			517.03510	344.266	19.83	0.3675	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			198.82730	270.525	22.57	0.2932	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,514.82730	1,224.025	22.57	0.7068	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			64.19890	86.204	25.42	0.1080	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,870.19890	2,529.704	25.42	0.8920	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,161.23960	1,463.678	18.65	0.8816	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			137.23960	77.178	18.65	0.1184	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,033.28530	1,314.034	18.87	0.8251	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			218.88530	136.134	18.87	0.1749	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			22.19400	31.423	30.11	0.0375	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,107.79400	4,753.523	30.11	0.9625	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,528.10230	2,885.457	20.35	0.9861	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.70230	7.557	20.35	0.0139	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			636.35990	457.353	19.75	0.3896	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			623.15990	808.853	19.75	0.6104	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,785.20840	2,125.648	18.86	0.9390	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			65.60840	41.248	18.86	0.0610	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,776.22390	2,116.337	18.85	0.9381	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			66.62390	41.937	18.85	0.0619	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,767.25370	2,107.034	18.84	0.9372	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			67.65370	42.634	18.84	0.0628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.04430	0.071	29.13	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,566.24430	12,201.071	29.13	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,591.85880	2,950.017	19.70	0.9818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.05880	11.017	19.70	0.0182	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.70450	2.574	29.13	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,637.90450	8,273.574	29.13	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,926.54720	2,273.377	18.82	0.9487	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	12.50	Put			52.74720	34.377	18.82	0.0513	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,843.77710	2,188.381	18.70	0.9421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			59.97710	39.381	18.70	0.0579	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			9.70190	14.079	29.13	0.0173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,635.90190	6,275.079	29.13	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			7.93070	11.568	29.13	0.0145	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,874.13070	6,512.568	29.13	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			7.53880	11.010	29.13	0.0139	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,933.73880	6,572.010	29.13	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			16.45580	23.540	29.13	0.0273	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,002.65580	5,644.540	29.13	0.9727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			11.46040	16.558	29.13	0.0200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,437.66040	6,077.558	29.13	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			10.54630	15.271	29.13	0.0186	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,536.74630	6,176.271	29.13	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			20.64310	29.338	29.13	0.0332	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,726.84310	5,370.338	29.13	0.9668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			19.35390	27.558	29.13	0.0314	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,805.55390	5,448.558	29.13	0.9686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			17.27900	24.683	29.13	0.0285	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,943.47900	5,585.683	29.13	0.9715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			26.86610	37.883	29.13	0.0416	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,403.06610	5,048.883	29.13	0.9584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			25.61720	36.174	29.13	0.0399	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,461.81720	5,107.174	29.13	0.9601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			22.91210	32.463	29.13	0.0363	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,599.11210	5,243.463	29.13	0.9637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			42.90850	59.609	29.13	0.0616	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,819.10850	4,470.609	29.13	0.9384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			39.72770	55.330	29.13	0.0577	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,915.92770	4,566.330	29.13	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			27.95030	39.363	29.13	0.0430	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,354.15030	5,000.363	29.13	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			52.31870	72.199	29.13	0.0726	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,568.51870	4,223.198	29.13	0.9274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			48.86410	67.588	29.13	0.0686	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,655.06410	4,308.588	29.13	0.9314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			48.12570	66.601	29.13	0.0677	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,674.32570	4,327.601	29.13	0.9323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			83.71990	95.825	27.18	0.0974	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,829.91990	3,476.825	27.18	0.9026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			74.86200	86.893	28.01	0.0876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,111.06200	3,757.893	28.01	0.9124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			72.68870	85.780	28.13	0.0864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,148.88870	3,796.780	28.13	0.9136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			86.08290	98.940	26.92	0.1008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,742.28290	3,389.940	26.92	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			85.28080	97.882	27.01	0.0997	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,771.48080	3,418.882	27.01	0.9003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			84.23470	96.503	27.12	0.0982	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,810.43470	3,457.503	27.12	0.9018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			96.29420	112.457	25.95	0.1155	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,412.49420	3,063.457	25.95	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			95.30290	111.141	26.03	0.1141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,441.50290	3,092.141	26.03	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			86.90000	100.019	26.84	0.1020	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,713.10000	3,361.019	26.84	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			103.03060	121.418	25.40	0.1251	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,229.23060	2,882.418	25.40	0.8749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			102.65600	120.918	25.43	0.1246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,238.85600	2,891.918	25.43	0.8754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			97.30310	113.799	25.86	0.1169	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,383.50310	3,034.799	25.86	0.8831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			127.48030	163.309	24.31	0.1648	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,713.68030	2,384.309	24.31	0.8352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			125.34950	159.399	24.38	0.1613	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,751.54950	2,420.399	24.38	0.8387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			107.32690	127.148	25.09	0.1312	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,123.52690	2,778.148	25.09	0.8688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			136.31200	176.788	24.09	0.1768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,592.51200	2,267.788	24.09	0.8232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			130.22850	168.352	24.23	0.1693	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,666.42850	2,339.352	24.23	0.8307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			128.02310	164.304	24.29	0.1657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,704.22310	2,375.304	24.29	0.8343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			148.19660	192.702	23.85	0.1908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,464.39660	2,143.702	23.85	0.8092	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			142.10990	184.556	23.97	0.1837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,528.30990	2,205.556	23.97	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			141.26420	183.423	23.99	0.1827	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,537.46420	2,214.423	23.99	0.8173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			169.35690	220.997	23.48	0.2151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,265.55690	1,951.997	23.48	0.7849	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			163.26280	212.856	23.58	0.2082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,319.46280	2,003.856	23.58	0.7918	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			161.28640	210.215	23.61	0.2059	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,337.48640	2,021.215	23.61	0.7941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			200.15770	262.045	23.02	0.2490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,026.35770	1,723.045	23.02	0.7510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			186.90730	244.410	23.20	0.2346	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,123.10730	1,815.410	23.20	0.7654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			176.79550	230.927	23.36	0.2234	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	16.40	Put			2,202.99550	1,891.927	23.36	0.7766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			249.73400	327.284	22.41	0.3003	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,725.93400	1,438.284	22.41	0.6997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			248.14380	325.275	22.43	0.2988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,734.34380	1,446.275	22.43	0.7012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			227.00550	297.674	22.68	0.2774	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,853.20550	1,558.674	22.68	0.7226	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			278.51370	363.608	22.07	0.3281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,584.71370	1,304.609	22.07	0.6719	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			257.85220	337.542	22.31	0.3083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,684.05220	1,398.542	22.31	0.6917	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			256.20600	335.461	22.33	0.3067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,692.40600	1,406.461	22.33	0.6933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			333.05520	433.180	21.51	0.3788	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,359.25520	1,094.180	21.51	0.6212	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			312.88930	406.843	21.71	0.3600	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,439.08930	1,167.843	21.71	0.6400	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			299.01550	389.412	21.85	0.3473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,495.21550	1,220.412	21.85	0.6527	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			429.06150	558.205	20.73	0.4620	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,055.26150	819.205	20.73	0.5380	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			377.79700	491.307	21.10	0.4188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,203.99700	952.307	21.10	0.5812	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			375.41010	488.217	21.12	0.4167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,211.61010	959.217	21.12	0.5833	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			469.27550	610.417	20.47	0.4939	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			955.47550	731.417	20.47	0.5061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			454.47940	591.258	20.56	0.4823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			990.67940	762.258	20.56	0.5177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			434.57880	565.394	20.69	0.4665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,040.77880	806.394	20.69	0.5335	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			544.79040	706.998	20.07	0.5487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			800.99040	597.998	20.07	0.4513	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			520.51910	675.707	20.18	0.5317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			846.71910	636.707	20.18	0.4683	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			487.68720	634.179	20.36	0.5079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			913.88720	695.179	20.36	0.4921	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			675.70930	871.551	19.58	0.6305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			601.90930	432.551	19.58	0.3695	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			612.35060	793.201	19.80	0.5930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			688.55060	504.201	19.80	0.4070	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			592.81770	768.411	19.88	0.5806	76,841.13	100	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			719.01770	529.411	19.88	0.4194	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			721.48910	927.164	19.43	0.6554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			547.68910	388.164	19.43	0.3446	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			707.48010	910.193	19.47	0.6479	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			563.68010	401.193	19.47	0.3521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			0.00000	899.017	19.50	0.6429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			0.00000	410.017	19.50	0.3571	426,417.37	1,040	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			769.91050	985.519	19.28	0.6803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			496.11050	346.519	19.28	0.3197	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			760.01100	973.628	19.31	0.6753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			506.21100	354.628	19.31	0.3247	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			730.96040	938.615	19.40	0.6604	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			537.16040	379.615	19.40	0.3396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			821.03980	1,046.630	19.12	0.7049	470,983.59	450	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			447.23980	307.630	19.12	0.2951	307,630.20	1,000	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			779.91850	997.520	19.25	0.6852	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			486.11850	338.520	19.25	0.3148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			774.90090	991.504	19.26	0.6828	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			491.10090	342.504	19.26	0.3172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			991.17010	1,247.417	18.71	0.7755	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			317.37010	208.417	18.71	0.2245	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			961.04390	1,211.481	18.75	0.7645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			337.24390	222.481	18.75	0.2355	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			949.19580	1,197.657	18.78	0.7598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			345.39580	228.657	18.78	0.2402	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,230.06730	1,523.729	18.44	0.8479	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			196.26730	124.729	18.44	0.1521	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,222.80700	1,515.658	18.45	0.8461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			199.00700	126.658	18.45	0.1539	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,118.80080	1,397.228	18.56	0.8174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			245.00080	158.228	18.56	0.1826	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,266.76060	1,564.399	18.40	0.8568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			182.96060	115.399	18.40	0.1432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,259.37070	1,556.222	18.41	0.8550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			185.57070	117.222	18.41	0.1450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,252.00620	1,548.067	18.42	0.8533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			188.20620	119.067	18.42	0.1467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,491.62410	1,810.052	18.19	0.9026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			117.82410	71.052	18.19	0.0974	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,319.18330	1,622.207	18.35	0.8688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			165.38330	103.207	18.35	0.1312	0.00	0	725
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			939.96250	1,175.228	18.68	0.7194	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			445.26250	313.328	18.68	0.2806	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			264.66230	338.119	22.49	0.2850	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,989.96230	1,696.219	22.49	0.7150	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			905.92330	1,125.991	18.69	0.6886	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			527.22330	378.991	18.69	0.3114	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			341.42960	429.559	21.76	0.3377	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,752.72960	1,472.559	21.76	0.6623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			590.61960	727.048	20.37	0.4636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,338.41960	1,102.748	20.37	0.5364	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			506.04950	621.945	20.91	0.4098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,593.84950	1,337.645	20.91	0.5902	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			316.04380	391.562	22.59	0.2776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,453.84380	2,157.261	22.59	0.7224	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			283.44010	350.562	22.94	0.2524	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,671.24010	2,366.262	22.94	0.7476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			593.34320	730.416	20.35	0.4653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,331.14320	1,096.116	20.35	0.5347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			176.64390	202.153	25.27	0.1520	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,004.44390	3,657.853	25.27	0.8480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			155.13320	174.818	26.50	0.1301	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,542.93320	4,190.518	26.50	0.8699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			497.05570	610.706	20.97	0.4039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,624.85570	1,366.406	20.97	0.5961	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			126.90930	160.065	27.33	0.1182	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,894.70930	4,555.765	27.33	0.8818	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			41.03240	55.943	27.59	0.0479	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,848.83240	6,491.643	27.59	0.9521	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			177.08630	202.712	25.25	0.1524	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,994.88630	3,648.412	25.25	0.8476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,456.91520	2,812.559	16.33	0.9623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			44.71520	28.259	16.33	0.0377	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			627.69910	772.100	20.16	0.4856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,245.49910	1,017.800	20.16	0.5144	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			596.12700	733.797	20.34	0.4670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,323.92700	1,089.497	20.34	0.5330	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			346.01030	421.203	22.69	0.2771	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,668.11030	2,368.703	22.69	0.7229	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,259.05460	1,513.706	18.36	0.7284	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			511.15460	391.206	18.36	0.2716	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,220.94630	1,465.875	18.45	0.7049	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			585.94630	455.175	18.45	0.2951	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			427.98290	519.414	22.12	0.3231	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,362.98290	2,078.714	22.12	0.6769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			834.83000	994.076	20.14	0.5021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,451.13000	1,230.476	20.14	0.4979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			758.41140	902.714	20.50	0.4660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,644.71140	1,409.114	20.50	0.5340	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,047.78670	1,241.873	19.26	0.5923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			672.55720	540.448	18.48	0.3052	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			321.10020	364.990	24.48	0.2121	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,077.40020	3,741.390	24.48	0.7879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,113.71200	2,433.761	16.99	0.8714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			220.01200	160.161	16.99	0.1286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,009.63700	1,750.502	21.17	0.5926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			548.67480	653.383	21.85	0.3570	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,384.97480	2,109.783	21.85	0.6430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,398.70240	1,656.948	18.39	0.7132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			615.00240	493.348	18.39	0.2868	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,336.25720	1,584.048	18.48	0.6948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,458.12190	1,236.917	20.15	0.4992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			828.82640	986.972	20.17	0.4994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,465.12640	1,243.372	20.17	0.5006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			244.21020	295.456	26.43	0.1695	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,060.51020	4,731.856	26.43	0.8305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			643.33700	764.102	21.17	0.4074	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,044.08670	858.273	19.26	0.4077	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			837.84540	997.654	20.12	0.5035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,444.14540	1,224.054	20.12	0.4965	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			356.86860	413.761	23.65	0.2398	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,613.16860	3,290.161	23.65	0.7602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			831.82190	990.517	20.15	0.5008	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			416.84010	487.662	23.30	0.2670	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,435.54010	3,124.862	23.30	0.7330	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,568.07310	1,839.898	18.25	0.7404	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			556.77310	447.098	18.25	0.2596	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			654.14600	759.385	22.27	0.3557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,861.44600	2,580.185	22.27	0.6443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			652.43800	757.349	22.28	0.3549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,869.73800	2,588.149	22.28	0.6451	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			650.73610	755.321	22.29	0.3541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,878.03610	2,596.121	22.29	0.6459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,594.75830	2,945.520	16.66	0.8935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			182.05830	146.320	16.66	0.1065	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,919.95320	2,205.843	17.96	0.7760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			507.25320	406.643	17.96	0.2240	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			898.71690	1,030.541	22.05	0.4115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,750.71690	2,488.240	22.05	0.5885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			896.63850	1,028.132	22.06	0.4107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,758.63850	2,495.832	22.06	0.5893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			894.57340	1,025.724	22.07	0.4099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,766.57340	2,503.425	22.07	0.5901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,230.37870	1,414.831	20.70	0.5293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,792.37870	1,582.531	20.70	0.4707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,081.73220	1,229.521	22.13	0.4353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,878.53220	2,624.021	22.13	0.5647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,086.20480	1,234.656	22.12	0.4368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,863.00480	2,609.156	22.12	0.5632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,083.96530	1,232.085	22.12	0.4360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,870.76530	2,616.585	22.12	0.5640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,268.44940	1,431.671	22.17	0.4571	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,979.94940	2,732.972	22.17	0.5429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,266.07780	1,428.983	22.17	0.4564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,987.57780	2,740.283	22.17	0.5436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,932.83940	3,267.416	18.77	0.8042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			584.33940	508.716	18.77	0.1958	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,270.82700	1,434.367	22.16	0.4578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,972.32700	2,725.667	22.16	0.5422	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,792,501.16</b>	<b>22,440</b>	<b>1,882,405</b>
<b>Total \$ / R</b>												<b>2,969,004,811.86</b>	<b>223,232</b>	<b>2,641,626</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.47500		14.11810			0.0000	810,600.00	56	605
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.73900		14.37380			0.0000	294,780.00	20	182
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.98430		14.61220			0.0000	14,984.30	1	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.27360		14.89370			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>1,120,364.30</b>	<b>77</b>	<b>844</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			7,173.01210	13,754.432	23.68	0.2785	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			94,363.01210	65,254.432	23.68	0.7215	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			7,041.89160	13,532.078	23.71	0.2749	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			95,231.89160	66,032.078	23.71	0.7251	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			6,912.88180	13,313.018	23.74	0.2713	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			96,102.88180	66,813.018	23.74	0.7287	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			43,191.10880	56,229.310	20.73	0.4643	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			104,811.10880	81,329.310	20.73	0.5357	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			42,913.22850	55,872.736	20.74	0.4620	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			105,533.22850	81,972.736	20.74	0.5380	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			42,636.88830	55,518.361	20.76	0.4598	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			106,256.88830	82,618.361	20.76	0.5402	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			267,124.01160	236,626.220	22.94	0.7476	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			28,222.14710	34,902.787	22.95	0.2515	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			268,002.14710	237,472.787	22.95	0.7485	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			28,466.50790	35,210.430	22.92	0.2534	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			266,246.50790	235,780.430	22.92	0.7466	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			28,344.01160	35,056.220	22.94	0.2524	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			62,013.33960	73,622.551	21.33	0.3950	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			209,643.33960	183,262.551	21.33	0.6050	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			61,808.13710	73,375.542	21.34	0.3938	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			210,438.13710	184,015.542	21.34	0.6062	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			61,603.31670	73,129.025	21.36	0.3927	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			211,233.31670	184,769.025	21.36	0.6073	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>1,120,364.30</b>	<b>77</b>	<b>844</b>
£ / R	On	31/08/2016	Foreign Exchange Future			18.87170		18.56950			0.0000	0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Future			18.89700		18.59870			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.94250		18.64330			0.0000	7,387,575.00	390	47,197
£ / R	On	05/10/2016	Foreign Exchange Future			19.01260		18.71110			0.0000	0.00	0	112
£ / R	On	19/12/2016	Foreign Exchange Future			19.32650		19.01800			0.0000	9,663,250.00	500	21,766
£ / R	On	13/03/2017	Foreign Exchange Future			19.68870		19.37280			0.0000	984,435.00	50	1,191
£ / R	On	25/04/2017	Foreign Exchange Future			19.87580		19.55620			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.11580		19.79140			0.0000	302,380,705.60	15,032	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.95520		20.61060			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>320,415,965.60</b>	<b>15,972</b>	<b>80,387</b>
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			65.10740	70.719	24.82	0.3178	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			535.60740	239.019	24.82	0.6822	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.38670	0.368	32.65	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,671.68670	3,373.368	32.65	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00380	0.018	48.33	0.0001	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			7,251.30380	6,953.018	48.33	0.9999	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1.97470	2.830	29.24	0.0093	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,603.27470	2,305.830	29.24	0.9907	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.39740	0.382	32.58	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,651.69740	3,353.382	32.58	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.39200	0.375	32.62	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,661.69200	3,363.375	32.62	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			255.47980	393.360	20.53	0.5280	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			512.17980	350.860	20.53	0.4720	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			56.34120	102.332	21.48	0.1941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,243.04120	989.832	21.48	0.8059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			14.58740	30.538	22.09	0.0702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,358.30120	4,059.525	30.73	0.9953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1.59200	2.009	30.77	0.0047	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,368.29200	4,069.509	30.77	0.9953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			3,260.13700	2,962.512	26.52	0.9877	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			2.19030	3.005	28.88	0.0071	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,858.89030	3,560.505	28.88	0.9929	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.16050	0.234	36.45	0.0005	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,656.86050	6,357.734	36.45	0.9995	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1.60120	2.025	30.73	0.0047	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,881.28740	1,598.038	22.09	0.9298	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1.61040	2.041	30.70	0.0048	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,348.31040	4,049.541	30.70	0.9952	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.17530	1.294	32.81	0.0029	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,957.87530	4,658.794	32.81	0.9971	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			3.43700	5.012	26.52	0.0123	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			944.62590	1,193.991	19.31	0.8398	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			153.52590	101.391	19.31	0.1602	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			73.76580	107.083	21.57	0.1024	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,705.76580	3,430.583	21.57	0.8976	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	26.94	Call			10.47800	7.874	24.73	0.0092	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,932.47800	7,621.374	24.73	0.9908	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			74.82330	108.476	21.56	0.1035	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			479.12830	390.612	18.31	0.2981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,055.30650	3,771.492	22.01	0.9146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			50.87330	47.698	24.34	0.0465	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,492.87330	5,181.198	24.34	0.9535	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,013.33440	2,292.859	17.83	0.8981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			125.33440	96.359	17.83	0.1019	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,087.12830	1,307.112	18.31	0.7019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,686.82330	3,411.976	21.56	0.8965	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			74.29340	107.777	21.56	0.1029	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,696.29340	3,421.277	21.56	0.8971	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			176.08210	237.238	20.70	0.2018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,568.08210	2,320.738	20.70	0.7982	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			63.30650	87.992	22.01	0.0854	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			175.96400	214.720	22.17	0.1410	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,563.16400	4,286.020	22.17	0.8590	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			177.22410	216.270	22.15	0.1420	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,544.42410	4,267.570	22.15	0.8580	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			176.59270	215.493	22.16	0.1415	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,553.79270	4,276.793	22.16	0.8585	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			253.36420	298.891	22.20	0.1697	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,677.16420	4,403.091	22.20	0.8303	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			4,248.60000	3,924.200		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			4,228.60000	3,904.200		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			4,238.60000	3,914.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			731.49270	809.023	22.33	0.2777	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,280.89270	5,013.823	22.33	0.7223	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			733.40010	811.223	22.31	0.2785	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,262.80010	4,996.023	22.31	0.7215	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			732.44510	810.126	22.32	0.2781	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,271.84510	5,004.926	22.32	0.7219	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>320,415,965.60</b>	<b>15,972</b>	<b>122,620</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14172		0.14055			0.0000	3,401.30	24	18,271
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14493		0.14370			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14799		0.14672			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15159		0.15027			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>3,401.30</b>	<b>24</b>	<b>23,231</b>

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	0.11	Call			3,055.30300	3,172.101	24.56	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00300	0.001	24.56	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,055.42930	2,172.160	20.53	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.12930	0.060	20.53	0.0003	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,060.91680	1,175.130	16.71	0.9851	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			5.61680	3.030	16.71	0.0149	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,630.30000	26,506.800	28.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,630.30000	27,506.800	28.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,630.30000	28,506.800	28.44	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,116.17940	1,195.278	17.29	0.6920	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			444.67940	396.378	17.29	0.3080	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			686.11840	733.449	19.07	0.4894	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,014.61840	934.549	19.07	0.5106	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			432.91130	460.171	20.94	0.3329	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,761.41130	1,661.271	20.94	0.6671	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,038.23510	966.034	19.35	0.4414	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			746.50210	785.437	20.79	0.4222	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,720.00210	1,626.937	20.79	0.5778	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			539.69070	565.022	22.31	0.3182	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,513.19070	2,406.522	22.31	0.6818	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,064.73510	1,124.534	19.35	0.5586	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>3,401.30</b>	<b>24</b>	<b>23,231</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.17480		15.93210			0.0000	6,486,094.80	401	37,853
€ / R	On	30/09/2016	Foreign Exchange Future			16.22190		15.97740			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.45540		16.20500			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.53870		16.28660			0.0000	9,923,220.00	600	18,283
€ / R	On	13/03/2017	Foreign Exchange Future			16.88410		16.62470			0.0000	1,688,410.00	100	4,923
€ / R	On	19/06/2017	Foreign Exchange Future			17.29210		17.02490			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.67670		17.40200			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>18,097,724.80</b>	<b>1,101</b>	<b>138,884</b>
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			848.53130	648.635	21.48	0.7161	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			254.57770	152.750	19.64	0.3058	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,024.61260	1,252.832	20.72	0.9477	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			32.51260	18.032	20.72	0.0523	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,015.31420	1,243.235	20.67	0.9466	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			33.21420	18.435	20.67	0.0534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			100.63130	143.435	21.48	0.2839	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			27.99220	15.443	21.02	0.0452	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			57.13440	83.024	22.18	0.1818	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,125.03440	908.224	22.18	0.8182	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,006.03050	1,233.647	20.63	0.9455	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		33.93050	18.847	20.63	0.0545	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call		376.67770	517.550	19.64	0.6942	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call		1,090.09220	1,320.243	21.02	0.9548	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		108.96480	151.058	21.80	0.2497	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,111.56480	909.158	21.80	0.7503	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call		598.85750	720.469	18.64	0.5746	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		633.85750	505.069	18.64	0.4254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,153.99440	984.392	19.55	0.5813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		461.62370	549.804	19.39	0.4414	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,075.02370	911.104	19.39	0.5586	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		42.62120	38.407	23.55	0.0453	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,556.02120	4,299.707	23.55	0.9547	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		19.05230	14.088	23.61	0.0187	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		430.59440	513.092	19.55	0.4187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		5,632.45230	5,375.388	23.61	0.9813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		632.31800	751.541	18.69	0.5529	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		745.71800	612.841	18.69	0.4471	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		593.97620	705.658	18.80	0.5297	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		807.37620	666.958	18.80	0.4703	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		436.07710	519.588	19.52	0.4228	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,139.47710	970.888	19.52	0.5772	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		433.32880	516.330	19.54	0.4207	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,146.72880	977.630	19.54	0.5793	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		362.71980	416.407	21.05	0.2792	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,438.01980	2,232.307	21.05	0.7208	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		361.16980	414.588	21.06	0.2782	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,446.46980	2,240.488	21.06	0.7218	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		364.28130	418.236	21.03	0.2802	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,429.58130	2,224.135	21.03	0.7198	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		555.25190	607.384	20.66	0.3206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		2,710.35190	2,495.284	20.66	0.6794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		553.52870	605.441	20.67	0.3197	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		2,718.62870	2,503.341	20.67	0.6803	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		551.81220	603.507	20.68	0.3188	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		2,726.91220	2,511.407	20.68	0.6812	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		765.28770	827.420	20.55	0.3632	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		2,823.28770	2,610.720	20.55	0.6368	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		763.34140	825.258	20.56	0.3624	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		2,831.34140	2,618.558	20.56	0.6376	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		761.40160	823.109	20.57	0.3616	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		2,839.40160	2,626.410	20.57	0.6384	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>46,372</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>18,097,724.80</b>	<b>1,101</b>	<b>185,256</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.94850		10.81320			0.0000	1,193,386.50	109	10,558
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.12250		10.98350			0.0000	0.00	0	1,015
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.28790		11.14580			0.0000	0.00	0	3,531
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.48440		11.33850			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.67270		11.52370			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>1,193,386.50</b>	<b>109</b>	<b>15,104</b>
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			615.40040	746.711	17.24	0.9563	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			12.20040	8.211	17.24	0.0437	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			634.73600	766.250	17.43	0.9589	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			11.53600	7.750	17.43	0.0411	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			625.06240	756.477	17.34	0.9576	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			11.86240	7.977	17.34	0.0424	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			221.48550	168.017	14.48	0.2885	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			529.03920	613.878	14.49	0.7075	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			225.53920	171.378	14.49	0.2925	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			540.97720	627.198	14.47	0.7156	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			217.47720	164.698	14.47	0.2844	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			534.98550	620.517	14.48	0.7115	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			236.39370	264.700	15.75	0.3288	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,050.59370	936.800	15.75	0.6712	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			240.45780	269.340	15.72	0.3336	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,034.65780	921.440	15.72	0.6664	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			238.41780	267.009	15.74	0.3312	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,042.61780	929.109	15.74	0.6688	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			376.01540	420.133	15.89	0.3929	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,097.51540	995.733	15.89	0.6071	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			373.60180	417.308	15.90	0.3908	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,105.10180	1,002.908	15.90	0.6092	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			378.44280	422.981	15.87	0.3950	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,089.94280	988.581	15.87	0.6050	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			505.00100	560.547	16.08	0.4325	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,151.30100	1,057.847	16.08	0.5675	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			502.30260	557.429	16.09	0.4306	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,158.60260	1,064.729	16.09	0.5694	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			499.62060	554.325	16.10	0.4287	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,165.92060	1,071.625	16.10	0.5713	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,193,386.50</b>	<b>109</b>	<b>15,104</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.10690		10.95870			0.0000	0.00	0	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.31480		11.16190			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.50890		11.35270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,230</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			3.66590	5.307	22.56	0.0239	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,424.96590	1,278.407	22.56	0.9761	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			3.58730	5.184	22.62	0.0234	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,434.88730	1,288.284	22.62	0.9766	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			3.51070	5.065	22.67	0.0229	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,444.81070	1,298.165	22.67	0.9771	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			86.56130	102.110	18.48	0.1722	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,454.66130	1,317.310	18.48	0.8278	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			88.51100	104.455	18.44	0.1757	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,436.61100	1,299.655	18.44	0.8243	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			87.52970	103.275	18.46	0.1739	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,445.62970	1,308.475	18.46	0.8261	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			173.38150	197.246	17.74	0.2387	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,550.68150	1,418.346	17.74	0.7613	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			172.03110	195.692	17.76	0.2371	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,559.33110	1,426.792	17.76	0.7629	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			170.69240	194.153	17.78	0.2355	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,567.99240	1,435.253	17.78	0.7645	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,230</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.78990		14.60230			0.0000	1,612,099.10	109	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.14570		14.95040			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.48090		15.27960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,612,099.10</b>	<b>109</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			7.16880	9.352	24.84	0.0282	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,004.86880	1,819.452	24.84	0.9718	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			7.08620	9.224	24.89	0.0278	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,014.78620	1,829.324	24.89	0.9722	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			7.00480	9.098	24.94	0.0274	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,024.70480	1,839.198	24.94	0.9726	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			196.79590	231.469	21.98	0.2292	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,946.39590	1,785.769	21.98	0.7708	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			199.56570	234.710	21.95	0.2318	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,929.16570	1,769.010	21.95	0.7682	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			198.17590	233.084	21.96	0.2305	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,937.77590	1,777.384	21.96	0.7695	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			370.49330	422.525	21.63	0.2956	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,160.89330	2,011.625	21.63	0.7044	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			373.95440	426.436	21.61	0.2979	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,144.35440	1,995.535	21.61	0.7021	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			372.21760	424.473	21.62	0.2967	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,152.61760	2,003.573	21.62	0.7033	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>1,612,099.10</b>	<b>109</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16260		2.11280			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19200		2.14130			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.21930		2.16760			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			3,576.53800	3,080.325	24.93	0.9858	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			5.42730	7.577	24.22	0.0171	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,377.42730	2,881.577	24.22	0.9829	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			4.95780	6.914	24.58	0.0155	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,476.95780	2,980.914	24.58	0.9845	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			4.53800	6.325	24.93	0.0142	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			147.63000	200.679	19.63	0.1663	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,234.63000	2,780.679	19.63	0.8337	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			139.56230	189.641	19.72	0.1584	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,326.56230	2,869.641	19.72	0.8416	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			131.95290	179.220	19.81	0.1508	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,418.95290	2,959.220	19.81	0.8492	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,430.50150	2,997.040	18.93	0.7677	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			294.68770	375.017	19.01	0.2246	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,518.68770	3,082.017	19.01	0.7754	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			283.36460	360.609	19.08	0.2172	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,607.36460	3,167.609	19.08	0.7828	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			306.50150	390.040	18.93	0.2323	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			2.18520		2.13470			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			770.03510	1,037.596	16.96	0.6348	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			723.03510	485.596	16.96	0.3652	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			866.23240	1,159.409	16.88	0.6764	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			619.23240	407.409	16.88	0.3236	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			817.03700	1,097.410	16.92	0.6557	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			670.03700	445.410	16.92	0.3443	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.17320		2.14060			0.0000	195,588.00	90	267
DKK / R	On	19/12/2016	Foreign Exchange Future			2.22260		2.18880			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>195,588.00</b>	<b>90</b>	<b>267</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			18.06180	22.125	23.09	0.0456	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,512.06180	2,190.125	23.09	0.9544	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			16.39310	20.012	23.45	0.0412	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,610.39310	2,288.012	23.45	0.9588	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			14.90840	18.145	23.81	0.0373	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,708.90840	2,386.145	23.81	0.9627	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			177.04410	209.203	19.16	0.1733	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,989.04410	2,683.203	19.16	0.8267	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			165.92250	196.317	19.21	0.1643	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,077.92250	2,770.317	19.21	0.8357	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			155.44660	184.170	19.25	0.1558	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,167.44660	2,858.170	19.25	0.8442	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>195,588.00</b>	<b>90</b>	<b>267</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.86660		1.82060			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90250		1.85540			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.93520		1.88720			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			6.84080	12.013	27.01	0.0267	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,000.84080	2,546.013	27.01	0.9733	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			6.06890	10.655	27.31	0.0237	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,100.06890	2,644.655	27.31	0.9763	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			5.39240	9.468	27.62	0.0212	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,199.39240	2,743.468	27.62	0.9788	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			212.12670	279.754	22.95	0.2154	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,858.12670	2,454.754	22.95	0.7846	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			201.83610	265.972	23.08	0.2062	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,947.83610	2,540.972	23.08	0.7938	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			192.10010	252.912	23.20	0.1974	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,038.10010	2,627.912	23.20	0.8026	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			422.01090	523.973	21.85	0.2918	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,950.01090	2,571.973	21.85	0.7082	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			407.21410	506.693	21.98	0.2834	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,035.21410	2,654.693	21.98	0.7166	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			393.01760	488.962	22.09	0.2749	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,121.01760	2,736.962	22.09	0.7251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14240		0.13880			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14240		0.13890			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14240		0.13910			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			0.08780		0.07030			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04190		0.04140			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04090		0.04030			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			10.47430		10.36250			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.62590		10.51090			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.77290		10.65610			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			909.86280	1,018.988	21.52	0.9772	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			7.36280	4.688	21.52	0.0228	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			900.06050	1,009.115	21.42	0.9765	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			7.56050	4.815	21.42	0.0235	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			890.26400	999.246	21.33	0.9759	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			7.76400	4.946	21.33	0.0241	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			261.83610	295.412	16.76	0.4292	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			600.93610	519.512	16.76	0.5708	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			258.80460	291.971	16.78	0.4254	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			607.90460	526.071	16.78	0.5746	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			255.80810	288.564	16.80	0.4217	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			614.90810	532.664	16.80	0.5783	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			791.59820	709.007	16.57	0.5736	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			344.72330	378.622	16.59	0.4236	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			798.62330	715.721	16.59	0.5764	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			350.69480	385.219	16.56	0.4292	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			784.59480	702.319	16.56	0.5708	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			347.69820	381.907	16.57	0.4264	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Future			1.33940		1.33250			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35540		1.34830			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37020		1.36290			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			675.00000	606.000		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			775.00000	706.000		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			875.00000	806.000		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			517.00000	446.000		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			617.00000	546.000		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			717.00000	646.000		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			571.00000	498.000		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			671.00000	598.000		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			771.00000	698.000		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			1.30860		1.32050			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31120		1.32310			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31400		1.32580			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			1.11740		1.12850			0.0000	2,234.80	2	13,348
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12210		1.13310			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12680		1.13770			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>2,234.80</b>	<b>2</b>	<b>13,348</b>
<b>Total QUANTO € / \$</b>												<b>2,234.80</b>	<b>2</b>	<b>13,348</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,263.85000		24,808.48000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,752.21000		25,283.74000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.63030		10.45130			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.82140		10.63810			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			6.23690	9.957	21.55	0.0449	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,174.93690	999.657	21.55	0.9551	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			6.09300	9.659	21.59	0.0437	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,184.79300	1,009.359	21.59	0.9563	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			5.95320	9.370	21.64	0.0425	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,194.65320	1,019.070	21.64	0.9575	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			102.65670	127.723	18.56	0.2122	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,274.55670	1,116.323	18.56	0.7878	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			101.44640	126.274	18.59	0.2102	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,283.34640	1,124.874	18.59	0.7898	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			100.25220	124.842	18.61	0.2081	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,292.15220	1,133.442	18.61	0.7919	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			4.88010		4.78910			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.87520		4.78510			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			3.65860	5.005	19.53	0.0529	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			484.55860	394.905	19.53	0.9471	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			3.99320	5.411	19.07	0.0577	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			464.89320	375.311	19.07	0.9423	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.82100	5.201	19.30	0.0552	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			474.72100	385.102	19.30	0.9448	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			34.07610	47.079	16.49	0.1981	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			538.97610	461.879	16.49	0.8019	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			33.01490	45.641	16.53	0.1930	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			547.91490	470.442	16.53	0.8070	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			31.81340	44.246	16.56	0.1880	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			556.71340	479.046	16.56	0.8120	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			1.46640		1.40470			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40630		1.34440			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36250		1.29390			0.0000	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3,300,853,075.10	218,276	1,037,175
Total Options									10,792,501.16	22,440	1,971,010
Grand Total:									3,311,645,576.27	240,716	3,008,185